FINRA CAT

CAT Reporting Technical Specifications for Industry Members

Requirements for the reporting of data to CAT by Industry Members

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This document describes the requirements for the reporting of data to CAT by Industry Members, including detailed information about data elements and file formats of each Reportable Event. It also describes how Industry Members submit files to CAT, including access instructions, network and transport options, and testing requirements.

Contents

1 Message Set Overview

1.1 List of Messages

The following table lists all messages described in this report.

Name	Category	Description
AmendedAllocation	Allocation	An Amended Allocation event is used to report to CAT when an allocation is updated such that a CAT reportable attribute is changed after the shares/contracts were originally booked in a customer account, and must always reflect the current state of the allocation. This Reportable Event must capture the entire state of the allocation after it has been amended, even though some of the data elements may remain unchanged.
PostTradeAllocation	Allocation	Industry Members that perform allocations are required to submit a Post-Trade Allocation event to CAT any time shares are allocated to a customer account regardless of whether the Industry Member was involved in executing the underlying order(s). Refer to Section 3.3 for additional information on the requirements for reporting allocation events to CAT.
NewQuote	QuotationNegotiation	The New Quote Event is used to report the following:
NewQuoteSupplement	QuotationNegotiation	The New Quote Supplement event is a supplement to the New Quote event. One New Quote event can have multiple New Quote Supplement events. Multiple New Quote Supplement events are considered as additions, not replacements or modifications.

Name	Category	Description
QuoteCancelled	QuotationNegotiation	Reported when a quote is cancelled. If a quote is cancelled that was sent to by an Industry Member to an Industry Member inter-dealer quotation system, then both the sender of the quote and the inter-dealer quotation system that accepted the quote must report Quote Cancelled events.
QuoteModified	QuotationNegotiation	Reported when a quote is modified, and the venue supports more than one quote per symbol for an Industry Member at one time. If the field onlyOneQuoteFlag field on the related New Quote or Quote Received event is populated as 'true', the Quote Modified event must not be used.
QuoteReceived	QuotationNegotiation	The Quote Received event is used to report Quotes in OTC Equity securities received by an Industry Member inter-dealer quotation system.
QuoteStatus	QuotationNegotiation	Reported when the status of a quote is changed to be opened or closed. If a quote that was sent by an Industry Member to an Industry Member inter-dealer quotation system is opened or closed by the Industry Member that sent the quote, then both the sender of the quote and the inter-dealer quotation system that accepted the quote must report Quote Status events.
RoutedQuote	QuotationNegotiation	The Routed Quote Event is used to report the following:
RoutedQuoteSupplement	QuotationNegotiation	The Routed Quote Supplement Event is a supplement to the Routed Quote event. Routed Quote Supplement events are considered as additions to a Routed Quote event, not replacements or modifications. This event accommodates reporting in scenarios where a quote route is rejected by the venue to which it was routed, and the Industry Member chooses to report the quoteRejectedFlag in this separate Routed Quote Supplement event.

Name	Category	Description
ChildOrder	SingleGeneralOrderHandling	The Child Order is used to represent instances when an order is sliced within the desk or department it is being worked, and is assigned a new order identifier. While all CAT reportable activity must be reported to CAT in applicable phases, Child Order events are not required to be utilized for CAT reporting. These event types are for the convenience of Industry Members to help model these types of order handling scenarios.
ChildOrderCancelled	SingleGeneralOrderHandling	If a child order is cancelled, a Child Order Cancelled event must be reported. Partial cancellations may be reported using a Child Order Modified event or Child Order Cancelled event with leavesQty.
ChildOrderModified	SingleGeneralOrderHandling	Industry Members must report a Child Order Modified event to CAT when the Material Terms of the child order have been changed (e.g., price, quantity). All attributes and Material Terms of the modified child order listed on this event must be restated with the modification(s) reflected. A Child Order Modified event may not be used when modifying an Order Internal Route Accepted event.
NewOrder	SingleGeneralOrderHandling	New Order events represent the beginning of the order lifecycle in CAT. An Industry Member must report a New Order event to CAT when an order is received or originated including:
NewOrderSupplement	SingleGeneralOrderHandling	The New Order Supplement event is a supplement to the New Order event. One New Order event can have multiple New Order Supplement events. Multiple New Order Supplement events are considered as additions, not replacements or modifications. This event accommodates reporting in the following scenarios:

Name	Category	Description
OrderAccepted	SingleGeneralOrderHandling	An Order Accepted event must be reported to CAT when an Industry Member receives an order from another CAT Reporter (i.e., Industry Member, ATS or exchange), or from another IMID belonging to the same Industry Member (i.e., the same CRD).
OrderAdjusted	SingleGeneralOrderHandling	An Order Adjusted event must be used when the display price or quantity changes as the result of a Display ATS matching engine action and not from a customer/client instruction. The Order Adjusted event may be used by non-ATS firms instead of an Order Modified event to report changes to the price or quantity of an order.
OrderCancelRequest	SingleGeneralOrderHandling	The Order Cancel Request event is required when a request is received to cancel an order if the request is not captured in the requestTimestamp field of the Order Cancelled event. Industry Members are not required to report an Order Cancel Request event to CAT if the order is terminal (e.g., it has already been fully executed or cancelled) in Phase 2d. However, this activity may be required in future phases of CAT.
OrderCancelled	SingleGeneralOrderHandling	The Order Cancelled event is reported when an order is fully or partially cancelled. Partial cancellations of an order may be reported to CAT using an Order Cancelled event or an Order Modified event. However, when routing between Industry Members, both parties must communicate and use the same method to report to CAT. If one party reports to CAT using the cancellation method and the other party reports to CAT using a modification method, this will result in unlinked records that must be resolved.

Name	Category	Description
OrderEffective	SingleGeneralOrderHandling	The Order Effective event is used to indicate that an order, or an underlying condition of an order, has become effective. This event is applicable to orders such as conditional (Refer to FAQ D26), Stop, Stop Limit, Trailing Stop, Trailing Stop Limit, Stop on Quote, and Stop Limit on Quote orders. This event is NOT applicable to Stop Stock transactions. The Order Effective event must be reported by the party that was holding the order at the time the order or condition became effective.
OrderInternalRouteAccepted	SingleGeneralOrderHandling	An Order Internal Route Accepted event must be reported when an order is passed to a different department or desk within the CATReporterIMID. Routes between different IMIDs attributed to the same Industry Member must be reported as Order Route and Order Accepted events.
OrderInternalRouteCancelRequest	SingleGeneralOrderHandling	Industry Members must report an Order Internal Route Cancel Request event to CAT when a desk within the firm receives a request to cancel an internal route if the request is not captured in the requestTimestamp field of the Order Internal Route Cancelled event.
OrderInternalRouteCancelled	SingleGeneralOrderHandling	If an internal route is cancelled, an Order Internal Route Cancelled event must be reported. Partial cancellations may be reported using an Order Internal Route Modified event or Order Internal Route Cancelled event with leavesQty.

Name	Category	Description
OrderInternalRouteModificationRequest	SingleGeneralOrderHandling	Industry Members must report an Order Internal Route Modification Request event to CAT when a desk within the firm receives a request to modify the Material Terms of an internal route if the request is not captured in the requestTimestamp field of the Order Internal Route Modified event. All attributes and Material Terms of the modified internal route listed on this event must be restated with the requested modification(s) reflected.
OrderInternalRouteModified	SingleGeneralOrderHandling	Industry Members must report an Order Internal Route Modified event to CAT when the Material Terms of the internal route have been changed (e.g., price, quantity). All attributes and Material Terms of the modified internal route listed on this event must be restated with the modification(s) reflected.
OrderModificationRequest	SingleGeneralOrderHandling	The Order Modification Request event is required when a request is received to modify the Material Terms of an order if the request is not captured in the requestTimestamp field of the Order Modified event. Industry Members are not required to report an Order Modification Request event to CAT if the order is terminal (e.g., it has already been fully executed or cancelled) in Phase 2d. However, this activity may be required in future phases of CAT.

Name	Category	Description
OrderModified	SingleGeneralOrderHandling	Industry Members must report an Order Modified event to CAT when the Material Terms of an order have been changed (e.g., price, quantity) or when an order is cancel/replaced. All attributes and Material Terms of the modified order listed on this event must be restated with the modification(s) reflected. If the order is a representative order, the aggregatedOrders field must be restated every time the order is modified or cancel/replaced. Changes to the orders being represented in the aggregatedOrders field are considered a modification to the order. The side field is required to be reported, but side adjustments are only allowed for same-side changes, including changes between Short Sale and Sell Long.
OrderModifiedSupplement	SingleGeneralOrderHandling	The Order Modified Supplement event serves as a supplement to the Order Modified event, just as the New Order Supplement event serves as a supplement to the New Order event.
OrderRoute	SingleGeneralOrderHandling	Industry Members are required to report an Order Route event to CAT in the following scenarios when an order is routed in full or in part:
OrderRouteSupplement	SingleGeneralOrderHandling	The Order Route Supplement event is a supplement to the Order Route event. Order Route Supplement events are considered as additions to an Order Route event, not replacements or modifications. This event accommodates reporting in scenarios where a route is rejected by the venue to which an order was routed, and the Industry Member chooses to report the routeRejectedFlag in this separate Order Route Supplement event.

Name	Category	Description
RouteCancelled	SingleGeneralOrderHandling	Industry Members must report a Route Cancelled event to CAT when a route has been fully or partially cancelled. Partial cancellations of a route may be reported to CAT using a Route Cancelled event or a Route Modified event. However, when routing between Industry Members, both parties must communicate and use the same method to report to CAT. If one party reports to CAT using the cancellation method and the other party reports to CAT using a modification method, this will result in unlinked records that must be resolved.
RouteCancelledSupplement	SingleGeneralOrderHandling	The Route Cancelled Supplement event is a supplement to the Route Cancelled event. Route Cancelled Supplement events are considered as additions to a Route Cancelled event, not replacements or modifications. This event accommodates reporting in scenarios where a route cancellation is rejected by the venue to which the route cancellation was sent, and the Industry Member chooses to report the routeRejectedFlag in this separate Route Cancellation Supplement event.
RouteModified	SingleGeneralOrderHandling	Industry Members must report a Route Modified event to CAT when the Material Terms of a route have been changed (e.g., price, quantity), or when a route is cancel/replaced.

Name	Category	Description
RouteModifiedSupplement	SingleGeneralOrderHandling	The Route Modified Supplement event is a supplement to the Route Modified event. Route Modified Supplement events are considered as additions to a Route Modified event, not replacements or modifications. This event accommodates reporting in scenarios where a route modification is rejected by the venue to which the route modification was sent, and the Industry Member chooses to report the routeRejectedFlag in this separate Route Modified Supplement event.
OrderFulfillment	TradeCapture	The Order Fulfillment event is used to report the execution of a customer/client order that is not required to be reported for public dissemination purposes. Order Fulfillment events are required in scenarios where:
OrderFulfillmentAmendment	TradeCapture	This CAT event is used to report the amendment of a previously reported fulfillment that occurs on the same day or on a subsequent day. An Order Fulfillment Amendment event is required to be reported to CAT if the fill to the customer/client was changed after the final fulfillment had been provided to the customer/client. This Reportable Event must capture the entire state of the fulfillment after it has been amended, even though some of the data elements may remain unchanged. However, Side Details are only required to be restated if changed. When the fulfillmentLinkType value ‘YS’ is used, Side Details must be restated using an MEOFS event if changed.

Name	Category	Description
OrderFulfillmentSupplement	TradeCapture	The tables below describe the data elements used to report a customer/client order filled from multiple representative orders. Only one orderID may be represented in each Order Fulfillment Supplement event. If multiple representative orders were used to fill a customer/client order, the orderID for each representative order must be populated in its own Order Fulfillment Supplement event.
Trade	TradeCapture	A Trade Event is used when the Industry Member acts as the executing broker and is required to report the trade for public dissemination purposes. When an Industry Member is not required to report the execution of a customer/client order for public dissemination purposes, with the exceptions noted below, an Order Fulfillment event must be used. See Section Order Fulfillment for more details.
TradeSupplement	TradeCapture	The tables below describe the data elements used to report when there is more than one order associated with one side of the trade.

2 AmendedAllocation

Category: Allocation

2.1 Message Functionality

An Amended Allocation event is used to report to CAT when an allocation is updated such that a CAT reportable attribute is changed after the shares/contracts were originally booked in a customer account, and must always reflect the current state of the allocation. This Reportable Event must capture the entire state of the allocation after it has been amended, even though some of the data elements may remain unchanged.

Changes to CAT reportable attributes of an allocation after the original booking of shares/contracts are required to be reported to CAT as either an Allocation Amendment event or the cancellation of a Post-Trade Allocation event followed by a new Post-Trade Allocation event regardless if they occur pre-settlement or post-settlement.

Since changes to an allocation may occur any time after the original booking, the Amended Allocation event is due at 8AM on the next CAT Trading Day after the change was booked, even if it is on a different day than the original Allocation event. Refer to CAT FAQ U14 for additional information.

Amended Allocation events must not be reported to CAT in scenarios where: • An Industry Member makes a correction via a debit/credit to the customer's/client's account instead of modifying the allocation given to the customer/client. • Changes do not impact CAT reportable attributes of the allocation.

Any changes to the FDID that the shares/contracts were originally booked to may be reported as either an Amended Allocation event or the cancellation of a Post-Trade Allocation event followed by a new Post-Trade Allocation event regardless if they occur pre-settlement or post-settlement.

Amended Allocation events must not be used to correct ingestion errors on a previously submitted MEPA/MEAA event.

2.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'

Name	Mult.	Type	Description
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEAA
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT.
allocationKeyDate	[1..1]	Timestamp	When a new Allocation Key is assigned, the date and time the allocationID was assigned. When a new Allocation Key is not assigned, the allocationKeyDate of the allocation event being modified.
allocationID	[1..1]	Text	When a new Allocation Key is assigned, the internal allocation ID assigned to the allocation event by the Industry Member. Must be unique within allocationKeyDate, CATReporterIMID, and symbol combination. When a new Allocation Key is not assigned, the allocationID of the allocation event being modified.
priorAllocationKeyDate	[0..1]	Timestamp	In cases when a new allocationID is assigned, the priorAllocationKeyDate is the allocationKeyDate of the allocation event that is being modified. Required if priorAllocationID is populated.
priorAllocationID	[0..1]	Text	If a new allocation ID is assigned, this is the allocationID of the event being modified.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time the time the allocation amendment was processed. Timestamp must be reported to seconds or a finer increment up to nanoseconds.
quantity	[1..1]	RealQuantity	Quantity being allocated.
price	[1..1]	Price	Price of the allocated shares. Must be greater than or equal to zero.
side	[1..1]	CodeSet	The side of customer receiving the allocation.
firmDesignatedID	[1..1]	Text	The FDID of the account receiving the allocation, including subaccounts. Refer to Appendix G: Data Dictionary for definition and guidance for populating this field.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.

Name	Mult.	Type	Description
institutionFlag	[1..1]	CodeSet	Indicates if the account meets the definition of institution under FINRA Rule 4512(c).
tradeDate	[1..1]	Date	The trade date of the securities being allocated. Used to validate the symbol field on this event.
settlementDate	[0..1]	Date	The settlement date of the securities being allocated. Not required for when-issued securities.
allocationType	[1..1]	CodeSet	Indicates the type of allocation being made (e.g., custody, DVP, step out, correspondent flip).
DVPCustodianID	[0..1]	Text	Required when allocationType is 'DVP' or 'DVPF'. If the custodian is a US broker-dealer, this field must be populated with the clearing number of the custodian. If the custodian is a bank and is not a registered broker-dealer, this field must be populated with the DTC number of the bank. If there is no clearing number or DTC number, this field must be populated with a value of 'FOREIGN'. Refer to CAT FAQ U19 for additional guidance.
correspondentCRD	[0..1]	Unsigned	The CRD number of the related Introducing Broker or Correspondent firm, if applicable.
newOrderFDID	[0..1]	Text	The FDID of the related New Order event, if available in the booking system. Requirements for populating this field may be expanded in future phases of CAT.
allocationInstructionTime	[0..1]	Timestamp	The date/time the time the allocation amendment instruction was received.
cancelFlag	[1..1]	CodeSet	Must be marked as 'true' if the allocation was cancelled.
cancelTimestamp	[0..1]	Timestamp	When cancelFlag is 'true', the time at which the allocation was cancelled.
retiredFieldPosition1	[0..1]	Text	Field position is retired and must remain blank.
accountHolderType	[1..1]	CodeSet	Represents the type of beneficial owner of the account to which the shares were allocated.

3 ChildOrder

Category: SingleGeneralOrderHandling

3.1 Message Functionality

The Child Order is used to represent instances when an order is sliced within the desk or department it is being worked, and is assigned a new order identifier. While all CAT reportable activity must be reported to CAT in applicable phases, Child Order events are not required to be utilized for CAT reporting. These event types are for the convenience of Industry Members to help model these types of order handling scenarios.

Child Order events are defined to include only the key data elements that may be changed when the event is created including fields to link to the parent order. The following rules apply with respect to Child Orders:

- Child Order events can only be reported when new order IDs are assigned within the same desk. An Order Internal Route Accepted event must be reported when routed to another desk.
- A child order may be generated off of another child order without limitation.
- Child Order events must belong to the same FDID as the parent order. Child Orders must not be used to create representative orders. If the FDID changes, a representative New Order event must be reported and not a Child Order.
- Child Order events must not be used to represent a multi-leg option order being “legged out”. However, the Child Order event may be used in scenarios where an order is “legged out” and subsequently entered into another OMS/EMS or Algo within the same desk or department where a new orderID is assigned to each leg upon entry.

3.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is ‘RPR’. Must be blank when actionType is ‘NEW’.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.

Name	Mult.	Type	Description
type	[1..1]	CodeSet	MECO
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The date and time the orderID was assigned.
orderID	[1..1]	Text	The internal order ID assigned to the child order by the Industry Member. Must be unique with the orderKeyDate, CATReporterIMID, and symbol combination.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
parentOrderKeyDate	[1..1]	Timestamp	The orderKeyDate of the event from which the Child Order originated.
parentOrderID	[1..1]	Text	The orderID of the event from which the Child Order originated. The parentOrderID must not be equal to the orderID within the record.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time at which the child order was originated. Timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
side	[1..1]	CodeSet	The side of the order.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The Child order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
orderType	[1..1]	CodeSet	The type of order.
timeInForce	[1..1]	Component	The Time in Force for the order.
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.

Name	Mult.	Type	Description
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
atsDisplayInd	[0..1]	CodeSet	Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.
displayPrice	[0..1]	Price	The displayed price for this order. When provided, must be greater than or equal to zero. If atsDisplayInd is 'Y', 'S', or 'A', displayPrice must be the price at which the order was displayed. If the atsDisplayInd is 'N', displayPrice must be "0".
workingPrice	[0..1]	Price	The working price of the order at the time it was originated or received. When provided, must be greater than or equal to zero. If no current workingPrice, value must be "0".
displayQty	[0..1]	WholeQuantity	The displayed quantity for this order. If the atsDisplayInd is populated as 'Y', 'S', or 'A', displayQty must be the quantity at which the order was displayed. If the atsDisplayInd is 'N', displayQty must be "0".
nbbPrice	[0..1]	Price	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbbQty	[0..1]	WholeQuantity	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboPrice	[0..1]	Price	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboQty	[0..1]	WholeQuantity	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.

Name	Mult.	Type	Description
nbboSource	[0..1]	CodeSet	Source of the NBBO data used. If nbboSource is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the nbboTimestamp must be blank.
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if nbboSource is 'NA'.
multiLegInd	[1..1]	CodeSet	Indicates when the Child Order was originated from a multi-leg order event. Refer to Section 5.2 for additional guidance.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.

4 ChildOrderCancelled

Category: SingleGeneralOrderHandling

4.1 Message Functionality

If a child order is cancelled, a Child Order Cancelled event must be reported. Partial cancellations may be reported using a Child Order Modified event or Child Order Cancelled event with leavesQty.

4.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MECOC
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the Child Order event which is being cancelled.
orderID	[1..1]	Text	The orderID of the Child Order event which is being cancelled.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.

Name	Mult.	Type	Description
eventTimestamp	[1..1]	Timestamp	The date/time at which the child order was cancelled (e.g., the time that the child order was confirmed to be cancelled in the firm's OMS/EMS). Timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
side	[1..1]	CodeSet	The side of the order.
cancelQty	[1..1]	RealQuantity	The quantity of the Child order being cancelled.
leavesQty	[1..1]	RealQuantity	The number of shares of the Child Order left open after the cancellation. Full cancellation will result in a zero in this field.
reservedForFutureUse	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.

5 ChildOrderModified

Category: SingleGeneralOrderHandling

5.1 Message Functionality

Industry Members must report a Child Order Modified event to CAT when the Material Terms of the child order have been changed (e.g., price, quantity). All attributes and Material Terms of the modified child order listed on this event must be restated with the modification(s) reflected. A Child Order Modified event may not be used when modifying an Order Internal Route Accepted event.

Industry Members may assign a new Order Key to Child Order Modified events. If a unique orderID is assigned, the priorOrderID must be populated with the orderID of the Child Order event that is being modified, and the priorOrderKeyDate must be populated.

5.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MECOM
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	When a new Order Key is assigned, the date and time the orderID was assigned. When a new Order Key is not assigned, the orderKeyDate of the Child Order event which is being modified.

Name	Mult.	Type	Description
orderID	[1..1]	Text	When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination. When a new Order Key is not assigned, the orderID of the Child Order being modified.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
priorOrderKeyDate	[0..1]	Timestamp	If a new Order ID has been assigned, this is the orderKeyDate of the event being modified.
priorOrderID	[0..1]	Text	If a new Order ID has been assigned, this is the orderID of the event being modified. When populated, the priorOrderID must not be equal to the orderID within the record.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time at which the child order was modified (e.g., the time that the child order was confirmed to be cancelled in the firm's OMS/EMS). Timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
side	[1..1]	CodeSet	The side of the order.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The Child order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Must be > 0.
leavesQty	[1..1]	RealQuantity	The number of shares of the Child Order left open after the modification has occurred. Must be less than or equal to quantity.
orderType	[1..1]	CodeSet	The type of order.
timeInForce	[1..1]	Component	The Time in Force for the order.

Name	Mult.	Type	Description
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
atsDisplayInd	[0..1]	CodeSet	Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.
displayPrice	[0..1]	Price	The displayed price of this order. When provided, must be greater than or equal to zero. If atsDisplayInd is 'Y', 'S', or 'A', displayPrice must be the price at which the order was displayed. If the atsDisplayInd is 'N', displayPrice must be "0".
workingPrice	[0..1]	Price	The working price of the order at the time it was originated. When provided, must be greater than or equal to zero. If no current workingPrice, value must be "0".
displayQty	[0..1]	WholeQuantity	The displayed quantity of the order. If the atsDisplayInd is populated as 'Y', 'S', or 'A', displayQty must be the quantity at which the order was displayed. If the atsDisplayInd is 'N', displayQty must be "0".
nbbPrice	[0..1]	Price	The NBBO at the moment the order was routed. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbbQty	[0..1]	WholeQuantity	The NBBO at the moment the order was routed. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboPrice	[0..1]	Price	The NBBO at the moment the order was routed. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.

Name	Mult.	Type	Description
nboQty	[0..1]	WholeQuantity	The NBBO at the moment the order was routed. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbboSource	[0..1]	CodeSet	Source of the NBBO data used. If nbboSource is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the nbboTimestamp must be blank.
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if nbboSource is 'NA'.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.

6 NewOrder

Category: SingleGeneralOrderHandling

6.1 Message Functionality

New Order events represent the beginning of the order lifecycle in CAT. An Industry Member must report a New Order event to CAT when an order is received or originated including:

- New customer orders
- Representative orders
- Proprietary orders
- Order(s) received from a foreign broker-dealer or affiliate that is not a CAT Reporter.

An order received from another CAT Reporter (US broker-dealer, ATS or an exchange) must be reported as an Order Accepted event.

Representative Orders

Industry Members are required to link representative street-side orders with the related customer order or client order being represented. The Industry Member must report a New Order event for the creation of the representative order, and populate the representativeInd field to indicate that it is a representative order. The Industry Member must also populate the aggregatedOrders field linking the representative order to the underlying orders.

Appendix C contains detailed descriptions of representative order scenarios and illustrates when marking of the representative order, linkage between the represented order and the representative order, and Order Fulfillment linkage is required.

6.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.

Name	Mult.	Type	Description
type	[1..1]	CodeSet	MENO
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The date and time the orderID was assigned.
orderID	[1..1]	Text	The internal order ID assigned to the order by the Industry Member. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time of receipt of the order. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the order is received or captured manually.
electronicDupFlag	[1..1]	CodeSet	Indicates whether this is a duplicative electronic message of a manual event.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
manualOrderKeyDate	[0..1]	Timestamp	The orderKeyDate of the related manual order. Required when manualOrderID is populated.
manualOrderID	[0..1]	Text	When this is a duplicative electronic message of a previously (separately) reported manual New Order event, this field is to capture the internal orderID of the manual order. Required when electronicDupFlag is 'true'.
deptType	[1..1]	CodeSet	This is the category of internal department, unit or desk originating or receiving the order.
solicitationFlag	[1..1]	CodeSet	Indicates if the order was originated in response to an RFQ or other solicitation process. This field is not used to indicate if a registered representative of the firm solicited a customer/client order.

Name	Mult.	Type	Description
RFQID	[0..1]	Text	For New Order events representing a response to an RFQ or solicitation, the ID assigned to the related RFQ or solicitation being responded to. Must be populated when available.
side	[1..1]	CodeSet	The side of the order.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed, required when applicable. Must be > 0.
orderType	[1..1]	CodeSet	The type of order being submitted.
timeInForce	[1..1]	Component	The Time in Force for the order.
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
custDspIntrFlag	[1..1]	CodeSet	Indicates if a customer/client has instructed that a limit order should not be displayed or that a block size order should be displayed.
firmDesignatedID	[1..1]	Text	Refer to Appendix G: Data Dictionary for definition and guidance for populating this field.
accountHolderType	[1..1]	CodeSet	Represents the type of beneficial owner of the account for which the order was received or originated.
affiliateFlag	[1..1]	CodeSet	Indicates if the routing party is an affiliate of the Industry Member.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
aggregatedOrders	[0..*]	Group	When applicable, the order ID of each customer/client order being represented. Refer to Appendix C for representative order linkage requirements.
negotiatedTradeFlag	[1..1]	CodeSet	Indicates whether the trade is a result of a negotiation.
representativeInd	[1..1]	CodeSet	Indicates if the order is a representative order and if linkage is required.

Name	Mult.	Type	Description
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter. Only required for ATSs.
atsDisplayInd	[0..1]	CodeSet	Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.
displayPrice	[0..1]	Price	The displayed price for this order. When provided, must be greater than or equal to zero. If atsDisplayInd is 'Y', 'S', or 'A', displayPrice must be the price at which the order was displayed. If atsDisplayInd is 'N', displayPrice must be "0".
workingPrice	[0..1]	Price	The working price of the order at the time it was accepted. When provided, must be greater than or equal to zero. If no current workingPrice, value must be "0".
displayQty	[0..1]	WholeQuantity	The displayed quantity for this order. If the atsDisplayInd is populated as 'Y', 'S', or 'A', displayQty must be the quantity at which the order was displayed. If the atsDisplayInd is 'N', displayQty must be '0'.
atsOrderType	[0..1]	StringList	Shows the ATS-specific order type as selected from a list of order types defined by this reporter via the CAT Reporter Portal.
nbbPrice	[0..1]	Price	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbbQty	[0..1]	WholeQuantity	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboPrice	[0..1]	Price	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.

Name	Mult.	Type	Description
nboQty	[0..1]	WholeQuantity	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbboSource	[0..1]	CodeSet	Source of the NBBO data used. If nbboSource is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the nbboTimestamp must be blank.
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced A upon the receipt of the order. Must be blank if nbboSource is 'NA'.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.

7 NewOrderSupplement

Category: SingleGeneralOrderHandling

7.1 Message Functionality

The New Order Supplement event is a supplement to the New Order event. One New Order event can have multiple New Order Supplement events. Multiple New Order Supplement events are considered as additions, not replacements or modifications. This event accommodates reporting in the following scenarios:

Aggregated Orders

This event accommodates reporting in scenarios when the number of Aggregated Orders included in the aggregatedOrders field causes the New Order event to exceed the maximum allowed message length, or when the orders being represented are not captured in the New Order Event. The aggregatedOrders field in the New Order Supplement event must contain the additional Aggregated Orders that were not captured in the original New Order event, or another Supplement event for the same order.

FDID

This event accommodates reporting in scenarios when an Industry Member receives an order for a new account and the new account number, on which the FDID is based, is not yet available for creation and reporting of the CAT new order event. If an FDID has not yet been created when an order has been received, the Industry Member must populate the firmDesignatedID field in its New Order event with a value of 'PENDING'.

Once the FDID becomes available, the Industry Member must report the actual FDID in the firmDesignatedID field in a New Order Supplement event. Any New Order Supplement event with an FDID populated will not be considered late for CAT reporting purposes if it is received by T+3 @ 8:00 AM ET. Refer to the CAT CAIS Industry Member Reporting Scenarios for additional information on how the firmDesignatedID will be reflected in the CAIS.

7.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.

Name	Mult.	Type	Description
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MENOS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the related New Order event which this event is supplementing.
orderID	[1..1]	Text	The orderID of the related New Order event which this event is supplementing.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of the related New Order event which this event supplements (including scenarios in which the supplement is created at a later time).
aggregatedOrders	[0..*]	Group	When applicable, the order ID of each customer/client order being represented. Refer to Appendix C for representative order linkage requirements.
firmDesignatedID	[0..1]	Text	Required when reporting a supplement to an MENO event that was reported prior to the FDID being available. Refer to Appendix G: Data Dictionary for definition and guidance for populating this field.

8 NewQuote

Category: QuotationNegotiation

8.1 Message Functionality

The New Quote Event is used to report the following:

- Quotes originated in OTC equity securities ultimately sent to an inter-dealer quotation system operated by an Industry Member
- Quotes originated in OTC Equity securities ultimately sent to a quotation venue not operated by a CAT Reporter.
- Any other electronic quotes which are provided by or received in a CAT Reporter's order/quote handling or execution systems in CAT reportable securities and are provided by an Industry Member to other market participants off a national securities exchanges, as described in CAT FAQ B45.

For two-sided quote events, the bidPrice, bidQty, askPrice, and askQty fields must be populated. For one-sided quote events, the price and quantity of the applicable side must be populated. For quotes representing a name only quote for which a price and quantity is not applicable, the price and quantity of the applicable side must be blank or must be populated with zero, and the unpricedInd must be populated as 'true'.

If the field onlyOneQuoteFlag is populated as 'true', any New Quote event offered by the same CATReporterIMID to the same destination in the same symbol will be considered cancelled and replaced by CAT. Modifications reflected using the onlyOneQuoteFlag method may maintain the same quote ID. However, if a quote is cancelled and a new quote is reported to CAT, the New Quote Event must not maintain the same quote ID as the quote that was cancelled. Modifications to a quote when the onlyOneQuoteFlag is populated as 'true' must not be captured using the Quote Modified event.

Quotes entered directly into an inter-dealer quotation system's platform that are not sent to the inter-dealer quotation system electronically (e.g., via FIX) are considered to be originated manually, and the manualFlag must be populated as 'true'.

8.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MENQ
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
quoteKeyDate	[1..1]	Timestamp	The date and time the quoteID was assigned.
quoteID	[1..1]	Text	The internal quote ID assigned to the quote by the Industry Member. Must be unique within quoteKeyDate, CATReporterIMID, and symbol combination.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
retiredFieldPosition1	[0..1]	Text	Field position is retired and must remain blank.
eventTimestamp	[1..1]	Timestamp	The date/time the quote was originated by the Industry Member. If manualFlag is 'true', must be reported to seconds or a finer increment up to nanoseconds. If manualFlag is 'false', must be reported to milliseconds or a finer increment up to nanoseconds.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the quote by the reporter. Any alphanumeric not containing a delimiter. Required if two MENQs are submitted by an Industry Member using the onlyOneQuoteFlag method to modify a quote, and both MENQ events have the same timestamp.
retiredFieldPosition2	[0..1]	Text	Field position is retired and must remain blank.
retiredFieldPosition3	[0..1]	Text	Field position is retired and must remain blank.
retiredFieldPosition4	[0..1]	Text	Field position is retired and must remain blank.
onlyOneQuoteFlag	[1..1]	CodeSet	Value is 'true' if the recipient only allows one quote per symbol for this Industry Member. Otherwise, false.

Name	Mult.	Type	Description
bidPrice	[0..1]	Price	Price being bid. When provided, must be greater than or equal to zero. When unpricedInd is 'true', must be blank, or populated with a value of '0'. When unpricedInd is 'false', must be populated with a value greater than 0 if the askPrice field is blank.
bidQty	[0..1]	WholeQuantity	Quantity being bid. Must be populated with a value greater than '0' if the bidPrice field is populated with a value greater than '0'.
askPrice	[0..1]	Price	Price being asked. When provided, must be greater than or equal to zero. When unpricedInd is 'true', must be blank, or populated with a value of '0'. When unpricedInd is 'false', must be populated with a value greater than 0 if the bidPrice field is blank.
askQty	[0..1]	WholeQuantity	Quantity being asked. Must be populated with a value greater than '0' if the askPrice field is populated with a value greater than '0'.
firmDesignatedID	[0..1]	Text	Refer to Appendix G: Data Dictionary for definition and guidance for populating this field. Required when representativeQuoteInd is null. Not required for an Industry Member generating quotes and displaying them on a Display-only Facility. (i.e., Not required when representativeQuoteInd is present.)
accountHolderType	[0..1]	CodeSet	Represents the type of account that originated this quote. Must be provided when firmDesignatedID is present. Not required for an Industry Member generating quotes and displaying them on a Display-only Facility. (i.e., Not required when representativeQuoteInd is present.)
unsolicitedInd	[1..1]	CodeSet	Indicates whether this is an unsolicited quote.
retiredFieldPosition5	[0..1]	Text	Field position is retired and must remain blank.
retiredFieldPosition6	[0..1]	Text	Field position is retired and must remain blank.
unpricedInd	[1..1]	CodeSet	If this is an unpriced quote, must be populated as 'true'. When unpricedInd is 'true', bid and ask fields are not required.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the quote is received or captured manually.

Name	Mult.	Type	Description
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is ‘true’ and the event is systematized.
representativeQuoteInd	[0..1]	CodeSet	Indicates if the quote represents Customer/Client orders. Applicable for an Industry Member generating quotes and displaying them on a Display-only Facility.

9 NewQuoteSupplement

Category: QuotationNegotiation

9.1 Message Functionality

The New Quote Supplement event is a supplement to the New Quote event. One New Quote event can have multiple New Quote Supplement events. Multiple New Quote Supplement events are considered as additions, not replacements or modifications.

This event accommodates reporting in scenarios when the number of Aggregated Orders included in the askAggregatedOrders or bidAggregatedOrders fields cause the New Quote event to exceed the maximum allowed message length, or when the orders being represented are not captured in the New Quote event. The askAggregatedOrders and bidAggregatedOrders fields in the New Quote Supplement event must contain the additional Aggregated Orders that were not captured in the original New Quote event, or another Supplement event for the same quote.

This event is applicable for an Industry Member generating quotes and displaying them on a Display-only Facility.

9.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is ‘RPR’. Must be blank when actionType is ‘NEW’.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MENQS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
quoteKeyDate	[1..1]	Timestamp	The date and time the quoteID was assigned.

Name	Mult.	Type	Description
quoteID	[1..1]	Text	The internal quote ID assigned to the quote by the Industry Member. Must be unique within quoteKeyDate, CATReporterIMID, and symbol combination.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time the quote was originated by the Industry Member.
representativeQuoteInd	[1..1]	CodeSet	Indicates if the quote represents Customer/Client orders. Applicable for an Industry Member generating quotes and displaying them on a Display-only Facility. ‘S’ or ‘N’ are not valid values for this event.

10 OrderAccepted

Category: SingleGeneralOrderHandling

10.1 Message Functionality

An Order Accepted event must be reported to CAT when an Industry Member receives an order from another CAT Reporter (i.e., Industry Member, ATS or exchange), or from another IMID belonging to the same Industry Member (i.e., the same CRD).

New customer orders, orders received from a non-broker-dealer affiliate, and orders received from a non-reporting foreign broker-dealer must be reported using a New Order event.

10.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOA
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The date and time the orderID was assigned.
orderID	[1..1]	Text	Order ID assigned to the order by the Industry Member upon acceptance. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
eventTimestamp	[1..1]	Timestamp	The date/time of receipt of the order. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the order is received or captured manually.
electronicDupFlag	[1..1]	CodeSet	Indicates whether this is a duplicative electronic message of a manual event.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
receiverIMID	[1..1]	IndustryMemberID	The IMID of the Industry Member receiving the order. When senderType is 'F', this value must equal the destination field on the Order Route event reported by the routing Industry Member. When senderType is 'O', this value must equal the destination on the Order Route event if an Order Route event is reported by the destination. When senderType is 'E', this value must equal the routingParty on the Order Route event reported by the exchange.
senderIMID	[1..1]	String	When senderType is 'F', this value is the IMID of the sending Industry Member from which the order is routed, and must equal senderIMID in the Order Route event reported by the routing Industry Member. When senderType is 'O', this value is the IMID of the sending Industry Member from which the order is routed, and must equal the senderIMID in the Order Route event if an Order Route event is reported by the routing Industry Member. When senderType is 'E', this value is the Exchange ID of the sending entity from which the order is routed, and must equal the exchange field in the Order Route event reported by the exchange.
senderType	[1..1]	CodeSet	Indicates the type of origin from which the order is routed. senderType 'O' must only be populated if the symbol is an OTC symbol in a foreign equity security.

Name	Mult.	Type	Description
routedOrderID	[0..1]	Text	The ID for the order as sent by the routing entity. Must be unique per combination of Event Date, symbol, senderIMID, and receiverIMID. Required when manualFlag is 'false'.
manualOrderKeyDate	[0..1]	Timestamp	The orderKeyDate of the related manual order. Required when manualOrderID is populated.
manualOrderID	[0..1]	Text	When this is a duplicative electronic message of a previously (separately) reported manual Order Accepted event, this field is to capture the internal order ID of the manual order. Required when electronicDupFlag is 'true'.
affiliateFlag	[1..1]	CodeSet	Indicates if the routing party is an affiliate of the Industry Member.
deptType	[1..1]	CodeSet	This is the category of internal department, unit or desk receiving the order.
side	[1..1]	CodeSet	The side of the order.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
orderType	[1..1]	CodeSet	The type of order as routed to the destination reporting the accepted event.
timeInForce	[1..1]	Component	The Time in Force for the order.
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
isoInd	[1..1]	CodeSet	Indicates the order was accepted as an Intermarket Sweep Order.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
custDspIntrFlag	[1..1]	CodeSet	Indicates if a customer/client has instructed that a limit order should not be displayed or that a block size order should be displayed.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.

Name	Mult.	Type	Description
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
atsDisplayInd	[0..1]	CodeSet	Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.
displayPrice	[0..1]	Price	The displayed price for the order. When provided, must be greater than or equal to zero. If atsDisplayInd is 'Y', 'S', or 'A', displayPrice must be the price at which the order was displayed. If atsDisplayInd is 'N', displayPrice must be '0'.
workingPrice	[0..1]	Price	The working price of the order at the time it wasaccepted. When provided, must be greater than or equal to zero. If no current workingPrice, value must be '0'.
displayQty	[0..1]	WholeQuantity	The displayed quantity of the order. If the atsDisplayInd is populated as 'Y', 'S', or 'A', displayQty must be the quantity at which the order was displayed. If the atsDisplayInd is 'N', displayQty must be '0'.
atsOrderType	[0..1]	StringList	Shows the ATS-specific order type as selected from a list of order types defined by this Industry Member via the CAT Reporter Portal.
nbbPrice	[0..1]	Price	The NBBO at the moment the order was received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbbQty	[0..1]	WholeQuantity	The NBBO at the moment the order was received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboPrice	[0..1]	Price	The NBBO at the moment the order was received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.

Name	Mult.	Type	Description
nboQty	[0..1]	WholeQuantity	The NBBO at the moment the order was received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of ‘0’.
nbboSource	[0..1]	CodeSet	Source of the NBBO data used. If nbboSource is ‘NA’, NBBO price and quantity fields must be populated with a value of ‘0’ and the nbboTimestamp must be blank.
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if nbboSource is ‘NA’.
solicitationFlag	[1..1]	CodeSet	Indicates if the order was received in response to an RFQ or other solicitation process. This field is not used to indicate if a registered representative of the firm solicited a customer/client order.
pairedOrderID	[0..1]	Text	The pairedOrderID field may be populated if two or more offsetting orders are received with instructions to cross.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.

11 OrderAdjusted

Category: SingleGeneralOrderHandling

11.1 Message Functionality

An Order Adjusted event must be used when the display price or quantity changes as the result of a Display ATS matching engine action and not from a customer/client instruction. The Order Adjusted event may be used by non-ATS firms instead of an Order Modified event to report changes to the price or quantity of an order.

The following rules apply:

- If any of the price fields change, then all price fields (i.e., price, displayPrice, and workingPrice) must be reported to represent current state of the order relative to price. The quantity fields are not required.
- If any of the quantity fields change, then all quantity fields (i.e., quantity, minQty, leavesQty, displayQty) must be reported to represent the current state of the order relative to quantity. The price fields are not required.

Any modification that cannot be fully represented in this Reportable Event must be reported via the Order Modified event. This includes modifications received from another Industry Member where a routedOrderID is required, and modifications to the orderType.

Industry Members may assign a new Order Key to Order Adjusted events. If a unique orderID is assigned, the priorOrderID must be populated with the orderID of the order that is being adjusted, and the priorOrderKeyDate must be populated. If the order has been adjusted more than once, the priorOrderID must refer to orderID of the immediately preceding adjustment which will not be the original Order ID.

11.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is ‘RPR’. Must be blank when actionType is ‘NEW’.

Name	Mult.	Type	Description
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOJ
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	When a new Order Key is assigned, the date and time the orderID was assigned. When a new Order Key is not assigned, the orderKeyDate of order event which is being modified.
orderID	[1..1]	Text	When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination. When a new Order Key is not assigned, the orderID of order event which is being modified.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
priorOrderKeyDate	[0..1]	Timestamp	If a new Order ID has been assigned, this is the orderKeyDate of the event being adjusted.
priorOrderID	[0..1]	Text	If a new Order ID has been assigned, this is the orderID of the event being adjusted. When populated, the priorOrderID must not be equal to the orderID within the record.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time at which the order was modified (e.g., the time that the order was confirmed to be modified in the firm's OMS/EMS). If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.

Name	Mult.	Type	Description
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the order is adjusted manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
initiator	[1..1]	CodeSet	Indicates who initiated the order adjustment.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when price, displayPrice, or workingPrice changed.
quantity	[0..1]	RealQuantity	The order quantity. Required when quantity, minQty, leavesQty, or displayQty changed.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable and when quantity, minQty, leavesQty, or displayQty changed. Must be > 0.
leavesQty	[0..1]	RealQuantity	The number of shares of the order left open after the adjustment/modification has occurred. Required when quantity, minQty, leavesQty, or displayQty changed. Must be less than or equal to quantity.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
atsDisplayInd	[0..1]	CodeSet	Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.
displayPrice	[0..1]	Price	The displayed price of the order. When provided, must be greater than or equal to zero. Required when applicable and when price, workingPrice, or displayPrice changed.
workingPrice	[0..1]	Price	The working price of the order. When provided, must be greater than or equal to zero. Required when applicable and when price, workingPrice, or displayPrice changed.
displayQty	[0..1]	WholeQuantity	The displayed quantity for this order. Required when applicable and when quantity, minQty, leavesQty, or displayQty changed.

Name	Mult.	Type	Description
nbbPrice	[0..1]	Price	The NBBO at the moment the order was modified. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbbQty	[0..1]	WholeQuantity	The NBBO at the moment the order was modified. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboPrice	[0..1]	Price	The NBBO at the moment the order was modified. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboQty	[0..1]	WholeQuantity	The NBBO at the moment the order was modified. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbboSource	[0..1]	CodeSet	Source of the NBBO data used. If nbboSource is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the nbboTimestamp must be blank.
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if nbboSource is 'NA'.
timeInForce	[1..1]	Component	The Time in Force for the order.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information. Required if changed.

12 OrderCancelRequest

Category: SingleGeneralOrderHandling

12.1 Message Functionality

The Order Cancel Request event is required when a request is received to cancel an order if the request is not captured in the requestTimestamp field of the Order Cancelled event. Industry Members are not required to report an Order Cancel Request event to CAT if the order is terminal (e.g., it has already been fully executed or cancelled) in Phase 2d. However, this activity may be required in future phases of CAT.

12.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOCR
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the order event for which the cancellation was requested.
orderID	[1..1]	Text	The orderID of the order event for which the cancellation was requested.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of receipt of the cancel request. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the cancellation is requested manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
cancelQty	[1..1]	RealQuantity	The quantity requested to be cancelled. May populate a zero value to indicate that the cancel was for the full remaining quantity.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.

13 OrderCancelled

Category: SingleGeneralOrderHandling

13.1 Message Functionality

The Order Cancelled event is reported when an order is fully or partially cancelled. Partial cancellations of an order may be reported to CAT using an Order Cancelled event or an Order Modified event. However, when routing between Industry Members, both parties must communicate and use the same method to report to CAT. If one party reports to CAT using the cancellation method and the other party reports to CAT using a modification method, this will result in unlinked records that must be resolved.

Implicit order cancellations, such as cancellations due to expiration of Time in Force, are not required to be reported to CAT.

Order Cancelled events are required to be reported by the entity that initiated the cancellation. When an Order is routed from Firm A to Firm B, the following rules apply:

- If Firm A or its customer/client initiates the cancel, Firm A and Firm B must report the Order Cancelled event.
- If Firm B initiates the cancel, Firm B must report the Order Cancelled event.

Industry Members are not required to report the cancel request to CAT if the order is terminal (e.g., it has already been fully executed or cancelled) in Phase 2d. However, this activity may be required in future phases of CAT. If a cancellation request was received that was too late to cancel, and the order was not terminal (e.g., the order was "in-flight" and there was no confirmation time), the request must be reported as an Order Cancel Request event.

13.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.

Name	Mult.	Type	Description
type	[1..1]	CodeSet	MEOC
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the order event which is being cancelled.
orderID	[1..1]	Text	The orderID of the order event which is being cancelled.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time the order was cancelled (e.g., the time that the order was confirmed to be cancelled in the firm's OMS/EMS). If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the order is cancelled manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
cancelQty	[1..1]	RealQuantity	The quantity being cancelled.
leavesQty	[1..1]	RealQuantity	The number of shares of the order left open after the cancel event. The full cancel will result in zero in this field.
initiator	[1..1]	CodeSet	Indicates who initiated the order cancellation.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.

Name	Mult.	Type	Description
requestTimestamp	[0..1]	Timestamp	The date/time the cancellation was requested. Required if a request was received, and the request is not captured in a separate MEOCR event. Must not be populated if the request is captured in a separate MEOCR event. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds. Not required if the order is terminal (e.g., it has already been fully executed or cancelled) in Phase 2d. May be required in future phases of CAT.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.

14 OrderEffective

Category: SingleGeneralOrderHandling

14.1 Message Functionality

The Order Effective event is used to indicate that an order, or an underlying condition of an order, has become effective. This event is applicable to orders such as conditional (Refer to FAQ D26), Stop, Stop Limit, Trailing Stop, Trailing Stop Limit, Stop on Quote, and Stop Limit on Quote orders. This event is NOT applicable to Stop Stock transactions. The Order Effective event must be reported by the party that was holding the order at the time the order or condition became effective.

If the triggering event causing the order to become effective was a specific price, such as a stop price, the triggerPrice field must be populated in scenarios where the trigger price was not explicitly captured in the handlingInstructions field on the related new order (e.g., Stop Formula, Trailing Stop). In scenarios where the stop price was captured in prior CAT events associated with the order (e.g., as a name/value pair in handlingInstructions on MENO and/or MEOA events), then the information may be optionally restated in the triggerPrice field on the Order Effective event; however, it is not required to be reported again.

If a new order ID is generated when the order becomes effective, which replaces the prior order ID, the orderID field must capture the new order ID, and the priorOrderID field must reflect the order ID that is being replaced. If the orderID remains the same when the order becomes effective, the priorOrderID and priorOrderKeyDate must remain blank.

14.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOE

Name	Mult.	Type	Description
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	When a new Order Key is assigned, the date and time the orderID was assigned. When a new Order Key is not assigned, the orderKeyDate of the CAT event which is being modified.
orderID	[1..1]	Text	When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination. When a new Order Key is not assigned, the orderID of the Order Modified (Cancel/Replace) event which is being modified.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
priorOrderKeyDate	[0..1]	Timestamp	If a new Order Key has been assigned, this is the orderKeyDate of the event being modified.
priorOrderID	[0..1]	Text	If a new Order Key has been assigned, this is the orderID of the event being modified. When populated, the priorOrderID must not be equal to the orderID within the record.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time the order or underlying condition became effective.
timeInForce	[1..1]	Component	The Time in Force for the order (e.g., DAY, IOC, GTC).
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
reservedForFutureUse	[0..1]	Text	Field is Reserved for Future Use and must remain blank.

Name	Mult.	Type	Description
side	[0..1]	CodeSet	The side of the order. For this Reportable Event, only same-side adjustments are allowed (e.g., sell long to short sell). Required if the field changed when the order or underlying condition became effective.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required if the field changed when the order became effective.
quantity	[0..1]	RealQuantity	The order quantity. Required if the field changed when the order or underlying condition became effective.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required if the field changed when the order or underlying condition became effective. Must be > 0.
orderType	[1..1]	CodeSet	The type of order being submitted (e.g., market, limit). Required if the field changed when the order became effective.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
atsDisplayInd	[0..1]	CodeSet	Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.
displayPrice	[0..1]	Price	The displayed price of the order. When provided, must be greater than or equal to zero. Required when applicable and the field changed when the order or underlying condition became effective.
workingPrice	[0..1]	Price	The working price of the order. When provided, must be greater than or equal to zero. Required when applicable and the field changed when the order or underlying condition became effective.
displayQty	[0..1]	WholeQuantity	The displayed quantity for this order. Required when applicable and the field changed when the order or underlying condition became effective.
nbbPrice	[0..1]	Price	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.

Name	Mult.	Type	Description
nbbQty	[0..1]	WholeQuantity	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of ‘0’.
nboPrice	[0..1]	Price	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of ‘0’.
nboQty	[0..1]	WholeQuantity	The NBBO at the moment the order was originated or received. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of ‘0’.
nbboSource	[0..1]	CodeSet	Source of the NBBO data used. If nbboSource is ‘NA’, NBBO price and quantity fields must be populated with a value of ‘0’ and the nbboTimestamp must be blank.
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if nbboSource is ‘NA’.
triggerPrice	[0..1]	Price	The price at which the order became effective. Required in scenarios where the trigger price was not explicitly captured in the handlingInstructions field on the related new order (e.g., Stop Formula, Trailing Stop)
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.

15 OrderFulfillment

Category: TradeCapture

15.1 Message Functionality

The Order Fulfillment event is used to report the execution of a customer/client order that is not required to be reported for public dissemination purposes. Order Fulfillment events are required in scenarios where:

- A representative order was used to facilitate the execution of the customer/client order.
- An order is routed to a foreign market and the resulting foreign execution is not captured by CAT.

The Order Fulfillment event is designed to capture the customer/client details and the firm side details. Firm side details provide linkage to the representative order used to facilitate the execution of the customer/client order.

The fulfillmentLinkType field is used to indicate if the firm side details are required. Appendix C contains detailed descriptions of representative order scenarios and illustrates when marking of the representative order, linkage between the represented order and the representative order, and Order Fulfillment linkage is required.

15.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOF
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
fillKeyDate	[1..1]	Timestamp	The date and time the fulfillmentID was assigned.

Name	Mult.	Type	Description
fulfillmentID	[1..1]	Text	The unique identifier for the fulfillment. The combination of reporter, fillKeyDate, symbol and fulfillmentID must be unique.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time when the fulfillment was processed by the Industry Member. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if this is a manual process.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
fulfillmentLinkType	[1..1]	CodeSet	Refer to Appendix C for representative order linkage requirements.
cancelFlag	[1..1]	CodeSet	Must be marked as 'true' if the fulfillment was cancelled.
cancelTimestamp	[0..1]	Timestamp	When cancelFlag is 'true', the time at which the fulfillment was cancelled. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
quantity	[1..1]	RealQuantity	Quantity being executed and assigned. It may or may not be the full quantity of the order.
price	[1..1]	Price	Price of the executed shares. Must be greater than or equal to zero.
capacity	[1..1]	CodeSet	The capacity in which the Industry Member acted.
clientDetails	[1..*]	Group	See Table 53: Fulfillment Side Details below.

Name	Mult.	Type	Description
firmDetails	[0..*]	Group	Used to capture the Industry Member side order details. Applicable if there is only one orderID associated with this side of the fulfillment. If more than one representative order was used to fill the customer/client order, this field must be blank and the firmDetails for each related representative order must be populated in separate MEOFS events. If firmDetails are captured in an MEOFS event, the fulfillmentLinkType field must be populated with a value of 'YS'. See Table 53: Fulfillment Side Details below. Refer to Appendix C for more details.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.

16 OrderFulfillmentAmendment

Category: TradeCapture

16.1 Message Functionality

This CAT event is used to report the amendment of a previously reported fulfillment that occurs on the same day or on a subsequent day. An Order Fulfillment Amendment event is required to be reported to CAT if the fill to the customer/client was changed after the final fulfillment had been provided to the customer/client. This Reportable Event must capture the entire state of the fulfillment after it has been amended, even though some of the data elements may remain unchanged. However, Side Details are only required to be restated if changed. When the fulfillmentLinkType value 'YS' is used, Side Details must be restated using an MEOFS event if changed.

Order Fulfillment Amendments are not required in scenarios where:

- Executions against an order are tracked throughout the day but a single average price fill is provided to the customer/client after the order is completed or at the end of the day. Some systems may provide intraday transparency to the progress of executing an order as informal information that is not considered by the firm to be 'final' fulfillments, and these should not be reported to CAT as fulfillments and fulfillment amendments. Refer to CAT FAQ B64 for additional information.
- An Industry Member makes a correction via a debit/credit to the customer's/client's account instead of modifying the executed shares given back to the customer/client.
- Changes do not impact CAT reportable attributes of the fulfillment.

16.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm.
type	[1..1]	CodeSet	MEFA

Name	Mult.	Type	Description
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
fillKeyDate	[1..1]	Timestamp	When a new Fulfillment Key is assigned, the date and time the fulfillmentID was assigned. When a new Fulfillment Key is not assigned, the fillKeyDate of the fulfillment event being modified.
fulfillmentID	[1..1]	Text	When a new Fulfillment Key is assigned, the internal fulfillment ID assigned to the fulfillment event by the Industry Member. Must be unique within fillKeyDate, CATReporterIMID, and symbol combination. When a new Fulfillment Key is not assigned, the fulfillmentID of the fulfillment event being modified.
priorFillKeyDate	[0..1]	Timestamp	In cases when a new fulfillmentID is assigned, the priorFillKeyDate is the fillKeyDate of the fulfilment that is being modified. Required if priorFulfillmentID is populated.
priorFulfillmentID	[0..1]	Text	If a new fulfillment ID is assigned, this is the fulfillmentID of the event being modified.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time when the fulfillment was processed by the Industry Member. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if this is a manual process.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.

Name	Mult.	Type	Description
quantity	[1..1]	RealQuantity	Quantity being executed and assigned. It may or may not be the full quantity of the order.
capacity	[1..1]	CodeSet	The capacity in which the Industry Member acted.
price	[1..1]	Price	Price of the executed shares. Must be greater than or equal to zero.
fulfillmentLinkType	[1..1]	CodeSet	Refer to Appendix C for representative order linkage requirements.
clientDetails	[0..*]	Group	Refer to Fulfillment Side Details in Table 53: Fulfillment Side Details. Required if changed.
firmDetails	[0..*]	Group	Refer to Fulfillment Side Details in Table 53: Fulfillment Side Details. Required if changed.

17 OrderFulfillmentSupplement

Category: TradeCapture

17.1 Message Functionality

The tables below describe the data elements used to report a customer/client order filled from multiple representative orders. Only one orderID may be represented in each Order Fulfillment Supplement event. If multiple representative orders were used to fill a customer/client order, the orderID for each representative order must be populated in its own Order Fulfillment Supplement event.

17.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOFS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
fillKeyDate	[1..1]	Timestamp	The fillKeyDate of the Order Fulfillment event which this event is supplementing.
fulfillmentID	[1..1]	Text	The fulfillmentID of the Order Fulfillment event which this event is supplementing.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time at which the fulfillment was processed by the Industry Member. This must match the eventTimestamp value reported on the Order Fulfillment this event supplements (including scenarios in which the supplement is created at a later time).

Name	Mult.	Type	Description
firmDetails	[1..*]	Group	Used to capture the Industry Member side order details. See Table 55: Fulfillment Side Details below. Refer to Appendix C for more details.

18 OrderInternalRouteAccepted

Category: SingleGeneralOrderHandling

18.1 Message Functionality

An Order Internal Route Accepted event must be reported when an order is passed to a different department or desk within the CATReporterIMID. Routes between different IMIDs attributed to the same Industry Member must be reported as Order Route and Order Accepted events.

An Order Internal Route Accepted event is required to be reported from the perspective of the recipient desk, and indicates that an order was received by an internal destination. In Phase 2d, Industry Members may choose to assign a new Order Key to an Order Internal Route Accepted event. If a new orderID is assigned, the parentOrderID must be populated with the orderID of the event that was internally routed, and the parentOrderKeyDate must be populated.

An Industry Member may generate child orders using the Child Order event prior to routing internally to another desk. This approach is acceptable for CAT reporting and will not result in unlinked events.

18.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEIR
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The date and time the orderID was assigned.

Name	Mult.	Type	Description
orderID	[1..1]	Text	When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination. When a new Order Key is not assigned, the orderID of the event that was internally routed.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
parentOrderKeyDate	[0..1]	Timestamp	If a new Order ID has been assigned, this is the orderKeyDate of the event from which the Order Internal Route Accepted event originated. Required when the parentOrderID is populated. Must be blank when parentOrderID is blank.
parentOrderID	[0..1]	Text	If a new Order ID has been assigned, this is the orderID of the event from which the Order Internal Route Accepted event originated. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination. When populated, the parentOrderID must not be equal to the orderID within the record. Required when the parentOrderKeyDate is populated. If a new Order ID has not been assigned, must be blank.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of receipt by the receiving desk. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the order is routed to another desk manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
deptType	[1..1]	CodeSet	The category of department, unit, or desk that received this Order Internal Route Accepted event.

Name	Mult.	Type	Description
receivingDeskType	[1..1]	CodeSet	Indicates the type of desk or department receiving the order. More granular than the field deptType.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for the desk to which the order was routed that will meet the criteria of the “no-knowledge” exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
side	[1..1]	CodeSet	The side of the order.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is ‘LMT’. Must be blank when orderType is ‘MKT’.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
orderType	[1..1]	CodeSet	The type of order received from the routing desk or department.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
timeInForce	[1..1]	Component	The Time in Force for the order.
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
multiLegInd	[1..1]	CodeSet	Indicates when the order that was routed internally is related to a multi-leg order event. Refer to Section 5.2 for additional guidance.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.
deskOrderID	[0..1]	Text	Internal identifier assigned to this event by the department or desk. Required when the order is routed partially and a new orderID is not assigned to this event. Not required when the order is routed in full or when a new orderID is assigned to this event.

19 OrderInternalRouteCancelRequest

Category: SingleGeneralOrderHandling

19.1 Message Functionality

Industry Members must report an Order Internal Route Cancel Request event to CAT when a desk within the firm receives a request to cancel an internal route if the request is not captured in the requestTimestamp field of the Order Internal Route Cancelled event.

19.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEICR
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the order event for which the cancellation was requested.
orderID	[1..1]	Text	The orderID of the order event for which the cancellation was requested.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.

Name	Mult.	Type	Description
eventTimestamp	[1..1]	Timestamp	The date/time the internal route cancellation request was received. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the cancel request was received manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
cancelQty	[1..1]	RealQuantity	The quantity requested to be cancelled. May populate a zero value to indicate that the cancel was for the full remaining quantity.
deskOrderID	[0..1]	Text	Internal identifier assigned to this event by the department or desk. Required when the order is routed partially and a new orderID is not assigned to this event. Not required when the order is routed in full or when a new orderID is assigned to this event.

20 OrderInternalRouteCancelled

Category: SingleGeneralOrderHandling

20.1 Message Functionality

If an internal route is cancelled, an Order Internal Route Cancelled event must be reported. Partial cancellations may be reported using an Order Internal Route Modified event or Order Internal Route Cancelled event with leavesQty.

20.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEIC
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the internal route which is being cancelled.
orderID	[1..1]	Text	The orderID of the internal route which is being cancelled.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.

Name	Mult.	Type	Description
eventTimestamp	[1..1]	Timestamp	The date/time the internal route was cancelled (e.g., the time that the order was confirmed to be cancelled in the firm’s OMS/EMS). If manualFlag is ‘true’, timestamp must be reported to seconds. If manualFlag is ‘false’, timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as ‘true’ if the order is cancelled manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is ‘true’ and the event is systematized.
cancelQty	[1..1]	RealQuantity	The quantity being cancelled.
leavesQty	[1..1]	RealQuantity	The number of shares of the order left open at the receiving desk after the modification has occurred.
initiator	[1..1]	CodeSet	Indicates who initiated the internal route cancellation.
requestTimestamp	[0..1]	Timestamp	The date/time the internal route cancellation was requested. Required if the request was received from the sending desk, and the request is not captured in a separate MEICR event. Must not be populated if the request is captured in a separate MEICR event. If manualFlag is ‘true’, timestamp must be reported to seconds. If manualFlag is ‘false’, timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the “no-knowledge” exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
deskOrderID	[0..1]	Text	Internal identifier assigned to this event by the department or desk. Required when the order is routed partially and a new orderID is not assigned to this event. Not required when the order is routed in full or when a new orderID is assigned to this event.

21 OrderInternalRouteModificationRequest

Category: SingleGeneralOrderHandling

21.1 Message Functionality

Industry Members must report an Order Internal Route Modification Request event to CAT when a desk within the firm receives a request to modify the Material Terms of an internal route if the request is not captured in the requestTimestamp field of the Order Internal Route Modified event. All attributes and Material Terms of the modified internal route listed on this event must be restated with the requested modification(s) reflected.

21.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEIMR
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the order event for which the internal route modification was requested.
orderID	[1..1]	Text	The orderID of the order event for which the internal route modification was requested.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time the internal route modification request was received. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the internal route modification was requested manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
deptType	[1..1]	CodeSet	The category of department, unit, or desk that received the internal route modification request.
receivingDeskType	[1..1]	CodeSet	Indicates the type of desk that received the internal route modification request. More granular than the field deptType.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for the desk to which the order was routed that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
side	[1..1]	CodeSet	The side of the order.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
orderType	[1..1]	CodeSet	The type of order received from the routing desk or department.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
timeInForce	[1..1]	Component	The Time in Force for the order.

Name	Mult.	Type	Description
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.
deskOrderID	[0..1]	Text	Internal identifier assigned to this event by the department or desk. Required when the order is routed partially and a new orderID is not assigned to this event. Not required when the order is routed in full or when a new orderID is assigned to this event.

22 OrderInternalRouteModified

Category: SingleGeneralOrderHandling

22.1 Message Functionality

Industry Members must report an Order Internal Route Modified event to CAT when the Material Terms of the internal route have been changed (e.g., price, quantity). All attributes and Material Terms of the modified internal route listed on this event must be restated with the modification(s) reflected.

Industry Members may assign a new Order Key to Order Internal Route Modified events. If a unique orderID is assigned, the priorOrderID must be populated with the orderID of the Order Internal Route Accepted event that is being modified, and the priorOrderKeyDate must be populated.

22.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEIM
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	When a new Order Key is assigned, the date and time the orderID was assigned. When a new Order Key is not assigned, the orderKeyDate of the order that was internally routed.
orderID	[1..1]	Text	When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination. When a new Order Key is not assigned, the orderID of the event that was internally routed.

Name	Mult.	Type	Description
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
priorOrderKeyDate	[0..1]	Timestamp	If a new Order ID has been assigned, this is the orderKeyDate of the event being modified.
priorOrderID	[0..1]	Text	If a new Order ID has been assigned, this is the orderID of the event being modified. When populated, the priorOrderID must not be equal to the orderID within the record.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time the internal route was modified (e.g., the time that the order was confirmed to be modified in the firm's OMS/EMS). If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the internal route is modified manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
deptType	[1..1]	CodeSet	The category of department, unit, or desk that received the internal route.
receivingDeskType	[1..1]	CodeSet	Indicates the type of desk that received the internal route. More granular than the field deptType.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for the desk to which the order was routed that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
initiator	[1..1]	CodeSet	Indicates who initiated the internal route modification.
side	[1..1]	CodeSet	The side of the order.

Name	Mult.	Type	Description
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
leavesQty	[1..1]	RealQuantity	The number of shares of the order left open at the receiving desk after the modification has occurred. Must be less than or equal to quantity.
orderType	[1..1]	CodeSet	The type of order received from the routing desk or department.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
timeInForce	[1..1]	Component	The Time in Force for the order.
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
requestTimestamp	[0..1]	Timestamp	The date/time the internal route modification was requested. Required if the request was received from the sending desk, and the request is not captured in a separate MEIMR event. Must not be populated if the request is captured in a separate MEIMR event. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.
deskOrderID	[0..1]	Text	Internal identifier assigned to this event by the department or desk. Required when the order is routed partially and a new orderID is not assigned to this event. Not required when the order is routed in full or when a new orderID is assigned to this event.

Name	Mult.	Type	Description
priorDeskOrderID	[0..1]	Text	If a new deskOrderID has been assigned, this is the deskOrderID of the event being modified. When populated, the priorDeskOrderID must not be equal to the deskOrderID.

23 OrderModificationRequest

Category: SingleGeneralOrderHandling

23.1 Message Functionality

The Order Modification Request event is required when a request is received to modify the Material Terms of an order if the request is not captured in the requestTimestamp field of the Order Modified event. Industry Members are not required to report an Order Modification Request event to CAT if the order is terminal (e.g., it has already been fully executed or cancelled) in Phase 2d. However, this activity may be required in future phases of CAT.

23.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOMR
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the order event for which the modification was requested.
orderID	[1..1]	Text	The orderID of the order event for which the modification was requested.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of receipt of the modification request. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the modification is requested manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
receiverIMID	[0..1]	IndustryMemberID	Required when the modification request is received from an Industry Member or an exchange (senderType is 'F', 'E', or 'O'). The IMID of the Industry Member receiving the modification request.
senderIMID	[0..1]	String	Required when the modification request is received from an Industry Member or an exchange. When senderType is 'F' or 'O', this value is the IMID of the sending Industry Member from which the order is routed. When senderType is 'E', this value is the Exchange ID of the sending entity from which the modification was requested.
senderType	[0..1]	CodeSet	Required when the modification request is received from an Industry Member or an exchange. Indicates the type of origin from which the modification was requested. senderType 'O' must only be populated if the symbol is an OTC symbol in a foreign equity security.
reservedForFutureUse	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
reservedForFutureUse1	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
side	[1..1]	CodeSet	The side of the order. For this Reportable Event, only same-side adjustments are allowed (e.g., sell long to short sell).

Name	Mult.	Type	Description
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
orderType	[1..1]	CodeSet	The type of order being submitted (e.g., market, limit).
timeInForce	[1..1]	Component	The Time in Force for the order (e.g., DAY, IOC, GTC).
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
isoInd	[1..1]	CodeSet	Indicates the order was an Intermarket Sweep Order.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
custDspIntrFlag	[1..1]	CodeSet	Indicates if a customer/client has instructed that a limit order should not be displayed or that a block size order should be displayed.
infoBarrierID	[0..1]	Text	Specifying the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
reservedForFutureUse2	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
reservedForFutureUse3	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
atsDisplayInd	[0..1]	CodeSet	Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.
displayPrice	[0..1]	Price	The displayed price of this order. When provided, must be greater than or equal to zero. If atsDisplayInd is 'Y', 'S', or 'A', displayPrice must be the price at which the order was displayed. If atsDisplayInd is 'N', displayPrice must be "0".

Name	Mult.	Type	Description
workingPrice	[0..1]	Price	The working price of the order at the time of the modification request. When provided, must be greater than or equal to zero. If no current workingPrice, value must be "0".
displayQty	[0..1]	WholeQuantity	The displayed quantity for this order at the time of the modification request. If the atsDisplayInd is populated as 'Y', 'S', or 'A', displayQty must be the quantity at which the order was displayed. If the atsDisplayInd is 'N', displayQty must be "0".
atsOrderType	[0..1]	StringList	Shows the ATS-specific order types as selected from a list of order types defined by this ATS.
nbbPrice	[0..1]	Price	The NBBO at the time of the modification request. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbbQty	[0..1]	WholeQuantity	The NBBO at the time of the modification request. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboPrice	[0..1]	Price	The NBBO at the time of the modification request. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nboQty	[0..1]	WholeQuantity	The NBBO at the time of the modification request. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of '0'.
nbboSource	[0..1]	CodeSet	Source of the NBBO data used. If nbboSource is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the nbboTimestamp must be blank.
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if nbboSource is 'NA'.

Name	Mult.	Type	Description
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.

24 OrderModified

Category: SingleGeneralOrderHandling

24.1 Message Functionality

Industry Members must report an Order Modified event to CAT when the Material Terms of an order have been changed (e.g., price, quantity) or when an order is cancel/replaced. All attributes and Material Terms of the modified order listed on this event must be restated with the modification(s) reflected. If the order is a representative order, the aggregatedOrders field must be restated every time the order is modified or cancel/replaced. Changes to the orders being represented in the aggregatedOrders field are considered a modification to the order. The side field is required to be reported, but side adjustments are only allowed for same-side changes, including changes between Short Sale and Sell Long.

If a modification results in the generation of new order with a new Order Key which replaces the prior order, the orderID field must capture the identifier for the new order, and the prior order fields must reflect the order that is being replaced. If the order has been modified more than once with a new orderID assigned with each modification, the priorOrderID must refer to orderID of the immediately preceding modification which will not be the original Order ID. If the orderID remains the same during the modification, the priorOrderID must remain blank.

Industry Members are not required to report the modification request to CAT if the order is terminal (e.g., it has already been fully executed or cancelled) in Phase 2d. However, this activity may be required in future phases of CAT. If a modification request was received that was too late to modify, and the order was not terminal (e.g., the order was "in-flight" and there was no confirmation time), the request must be reported as an Order Modification Request event.

24.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.

Name	Mult.	Type	Description
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOM
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	When a new Order Key is assigned, the date and time the orderID was assigned. When a new Order Key is not assigned, the orderKeyDate of the CAT event which is being modified.
orderID	[1..1]	Text	When a new Order Key is assigned, the internal order ID assigned to the order by the Industry Member. Must be unique within orderKeyDate, CATReporterIMID, and symbol combination. When a new Order Key is not assigned, the orderID of the Order Modified (Cancel/Replace) event which is being modified.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
priorOrderKeyDate	[0..1]	Timestamp	If a new Order Key has been assigned, this is the orderKeyDate of the event being modified.
priorOrderID	[0..1]	Text	If a new Order Key has been assigned, this is the orderID of the event being modified. When populated, the priorOrderID must not be equal to the orderID within the record.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time the order was modified (e.g., the time that the order was confirmed to be modified in the firm's OMS/EMS). If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.

Name	Mult.	Type	Description
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the order is modified or replaced manually.
manualOrderKeyDate	[0..1]	Timestamp	The orderKeyDate of the related manual order. Required when manualOrderID is populated.
manualOrderID	[0..1]	Text	When this is a duplicative electronic message of a previously (separately) reported manual Order Modified and Cancel/Replaced event, this field is to capture the internal order ID of the manual order. Required when electronicDupFlag is 'true'.
electronicDupFlag	[1..1]	CodeSet	Indicates whether this is a duplicative electronic message of a manual event.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
receiverIMID	[0..1]	IndustryMemberID	Required when the modification is received from an Industry Member or an exchange. The IMID of the Industry Member receiving the routed order modification. When senderType is 'F', this value must equal the destination field on the Order Route event reported by the routing Industry Member. When senderType is 'O', this value must equal the destination on the Order Route event if an Order Route event is reported by the destination. When senderType is 'E', this value must equal the routingParty on the Participant Order Modification event reported by the exchange.
senderIMID	[0..1]	String	Required when the modification is received from an Industry Member or an exchange. When senderType is 'F', this value is the IMID of the sending Industry Member from which the order is routed, and must equal the senderIMID in the Order Route event reported by the routing Industry Member. When senderType is 'O', this value is the IMID of the sending Industry Member from which the order is routed, and must equal the senderIMID in the Order Route event if an Order Route event is reported by the routing Industry Member. When senderType is 'E', this value is the Exchange ID of the sending entity from which the order is routed, and must equal the exchange field in the Participant Order Modification event reported by the exchange.

Name	Mult.	Type	Description
senderType	[0..1]	CodeSet	Required when the modification is received from an Industry Member or an exchange. Indicates the type of origin from which the order is routed.
routedOrderID	[0..1]	Text	The ID for the order as sent by the routing entity. Must be unique per combination of Event Date, symbol, senderIMID, and receiverIMID. Required when senderType is 'F', 'E', or 'O', and manualFlag is 'false'.
requestTimestamp	[0..1]	Timestamp	The date/time the modification was requested. Required if a request was received, and the request is not captured in a separate MEOMR event. Must not be populated if the request is captured in a separate MEOMR event. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds. Not required if the order is terminal (e.g., it has already been fully executed or cancelled) in Phase 2d. May be required in future phases of CAT.
reservedForFutureUse	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
reservedForFutureUse1	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
reservedForFutureUse2	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
initiator	[1..1]	CodeSet	Indicates who initiated the order modification.
side	[1..1]	CodeSet	The side of the order. For this Reportable Event, only same-side adjustments are allowed (e.g., sell long to short sell).
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
leavesQty	[1..1]	RealQuantity	The number of shares of the order left open after the modification has occurred. Must be less than or equal to quantity.

Name	Mult.	Type	Description
orderType	[1..1]	CodeSet	The type of order being submitted (e.g., market, limit).
timeInForce	[1..1]	Component	The Time in Force for the order (e.g. DAY, IOC, GTC).
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
isoInd	[1..1]	CodeSet	Indicates the order was an Intermarket Sweep Order.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
custDspIntrFlag	[1..1]	CodeSet	Indicates if a customer/client has instructed that a limit order should not be displayed or that a block size order should be displayed.
infoBarrierID	[0..1]	Text	Specifying the identifier of the information barrier in place for a trading unit that will meet the criteria of the “no-knowledge” exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
aggregatedOrders	[0..*]	Group	When applicable, the order ID of each customer/client order being represented. Refer to Appendix C for representative order linkage requirements.
representativeInd	[1..1]	CodeSet	Indicates if the order is a representative order and if linkage is required.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS’s matching engine. Any alphanumeric not containing a delimiter.
atsDisplayInd	[0..1]	CodeSet	Indicates if the order is displayed outside of the ATS to subscribers only, or via publicly disseminated quotation data.
displayPrice	[0..1]	Price	The displayed price of this order. When provided, must be greater than or equal to zero. If atsDisplayInd is ‘Y’, ‘S’, or ‘A’, displayPrice must be the price at which the order was displayed. If atsDisplayInd is ‘N’, displayPrice must be “0”.
workingPrice	[0..1]	Price	The working price of the order at the time of the modification. When provided, must be greater than or equal to zero. If no current workingPrice, value must be “0”.

Name	Mult.	Type	Description
displayQty	[0..1]	WholeQuantity	The displayed quantity for this order at the time the order was modified. If the atsDisplayInd is populated as ‘Y’, ‘S’, or ‘A’, displayQty must be the quantity at which the order was displayed. If the atsDisplayInd is ‘N’, displayQty must be “0”.
atsOrderType	[0..1]	StringList	Shows the ATS-specific order types as selected from a list of order types defined by this ATS.
nbbPrice	[0..1]	Price	The NBBO at the moment the order was modified. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of ‘0’.
nbbQty	[0..1]	WholeQuantity	The NBBO at the moment the order was modified. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of ‘0’.
nboPrice	[0..1]	Price	The NBBO at the moment the order was modified. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of ‘0’.
nboQty	[0..1]	WholeQuantity	The NBBO at the moment the order was modified. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with a value of ‘0’.
nbboSource	[0..1]	CodeSet	Source of the NBBO data used. If nbboSource is ‘NA’, NBBO price and quantity fields must be populated with a value of ‘0’ and the nbboTimestamp must be blank.
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if nbboSource is ‘NA’.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.

25 OrderModifiedSupplement

Category: SingleGeneralOrderHandling

25.1 Message Functionality

The Order Modified Supplement event serves as a supplement to the Order Modified event, just as the New Order Supplement event serves as a supplement to the New Order event.

25.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOMS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the related Order Modified (Cancel/Replace) event which this event is supplementing.
orderID	[1..1]	Text	The orderID of the related Order Modified (Cancel/Replace) event which this event is supplementing.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.

Name	Mult.	Type	Description
eventTimestamp	[1..1]	Timestamp	The date/time of the Order Modified this event supplements.
aggregatedOrders	[1..*]	Group	The order ID of each customer/client order being represented. Refer to Appendix C for representative order linkage requirements.

26 OrderRoute

Category: SingleGeneralOrderHandling

26.1 Message Functionality

Industry Members are required to report an Order Route event to CAT in the following scenarios when an order is routed in full or in part:

- Routing to another Industry Member
- Routing to foreign broker-dealers
- Routing to exchanges
- Routing between two IMIDs (e.g., two different FINRA MPIDs) attributed to the same legal entity (i.e., the same CRD).

When routing between two IMIDs of the same legal entity, the affiliateFlag must be populated as 'true' in accordance with CAT FAQ E27. Internal routes to another desk or department within an Industry Member are reported using an Order Internal Route Accepted event. Refer to the Order Internal Route Accepted section for more details.

Handling Instructions on Order Route Events

Handling Instructions are required to be reported on the Order Route event. The handling instructions included in this event must represent the handling instructions sent by the routing firm to the receiving destination. If the handling instructions do not change when the order is routed externally from the handling instructions received by the Industry Member and reported on the Order Accepted or New Order event associated with the order, Industry Members may use the handling instruction code 'RAR' (Routed as Received) instead of repeating each individual handling instruction.

26.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.

Name	Mult.	Type	Description
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOR
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the event which is being routed.
orderID	[1..1]	Text	The orderID of the order event which is being routed.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of the Order Route. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the order is routed manually.
electronicDupFlag	[1..1]	CodeSet	Indicates whether this is a duplicative electronic message of a manual event.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.

Name	Mult.	Type	Description
senderIMID	[0..1]	String	The IMID used to identify the Industry Member that is routing the order, known by the destination. When destinationType is 'F', this value must equal the senderIMID on the Order Accepted event reported by the destination. When destinationType is 'O', this value must equal the senderIMID on the Order Accepted event if an Order Accepted event is reported by the destination. When destinationType is 'E', this value must equal the routingParty reported by the exchange on the Participant Order Accepted event. Not required when destinationType is 'N'.
destination	[0..1]	String	When destinationType is 'F', this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event reported by the destination Industry Member. When destinationType is 'O', this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event if an Order Accepted event is reported by the destination Industry Member. When destinationType is 'E', this value is the Exchange ID of the destination exchange, and it must equal the exchange field on the Order Accepted event reported by the destination exchange. Not required if destinationType is 'N'. If optionally populated when destinationType is 'N', CRD Prefix is not required.
destinationType	[1..1]	CodeSet	Indicates whether the destination of the route is an Industry Member, an exchange or a foreign broker-dealer. destinationType 'O' must only be populated if the symbol is an OTC symbol in a foreign equity security.

Name	Mult.	Type	Description
routedOrderID	[0..1]	Text	The ID assigned to the order by the Industry Member when routing the order to the destination. This value must match the value for routedOrderID reported by the destination in their Order Accepted report. Must be unique per combination of Event Date, symbol, destination, senderIMID, and session (applicable only on routes to exchanges). Required when destinationType is ‘F’, ‘E’, or ‘O’, and manualFlag is ‘false’.
session	[0..1]	Text	The session ID used when routing the order. Must only be populated when destinationType is ‘E’. This must match the session ID reported in the Participant Order Accepted event by the receiving exchange.
side	[1..1]	CodeSet	The side of the order.
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is ‘LMT’. Must be blank when orderType is ‘MKT’.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
orderType	[1..1]	CodeSet	The type of order being routed.
timeInForce	[1..1]	Component	The Time in Force for the order.
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
affiliateFlag	[1..1]	CodeSet	Indicates if the order is being routed to an affiliate of the Industry Member.
isoInd	[1..1]	CodeSet	Indicates the order was routed as an Intermarket Sweep Order.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
routeRejectedFlag	[1..1]	CodeSet	Indicates the routed order was not accepted by the destination (rejected or no response) when marked ‘true’.
dupROIDCond	[1..1]	CodeSet	Indicates when a modification to an order previously routed to a national securities exchange requires the use of the original routedOrderID. This field can only be populated as ‘true’ on Order Route events when destinationType is ‘E’.

Name	Mult.	Type	Description
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
multiLegInd	[1..1]	CodeSet	Indicates when the order being routed is related to a multi-leg order event. Refer to Section 5.2 for additional guidance.
pairedOrderID	[0..1]	Text	The pairedOrderID field may be populated if two or more offsetting orders are routed with instructions to cross.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.
quoteKeyDate	[0..1]	Timestamp	The date and time the quoteID was assigned. Required when quoteID is populated. Must be blank when quoteID is blank.
quoteID	[0..1]	Text	Required for Order Route events reported by an IDQS directed to a specific quote displayed on the IDQS, this is the IDQS assigned quoteID of the related Quote Received event reported by the IDQS.

27 OrderRouteSupplement

Category: SingleGeneralOrderHandling

27.1 Message Functionality

The Order Route Supplement event is a supplement to the Order Route event. Order Route Supplement events are considered as additions to an Order Route event, not replacements or modifications. This event accommodates reporting in scenarios where a route is rejected by the venue to which an order was routed, and the Industry Member chooses to report the routeRejectedFlag in this separate Order Route Supplement event.

An Order Route Supplement event may not be used to supplement an Order Route event where the dupROIDCond field is 'true'. These supplement events will be accepted by CAT, but credit will not be provided to any exchange linkage errors on the Order Route event where the dupROIDCond field is 'true'.

27.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEORS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the related Order Route event which this event is supplementing.
orderID	[1..1]	Text	The orderID of the related Order Route event which this event is supplementing.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of the related Order Route event this event supplements (including scenarios in which the supplement is created at a later time).
manualFlag	[1..1]	CodeSet	The manualFlag of the related Order Route event this event supplements. Must be marked as 'true' if the order is routed manually.
senderIMID	[0..1]	String	The senderIMID of the Order Route event that this event supplements. When destinationType is 'F', this value must equal the senderIMID on the Order Accepted event reported by the destination. When destinationType is 'O', this value must equal the senderIMID on the Order Accepted event if an Order Accepted event is reported by the destination. When destinationType is 'E', this value must equal the routingParty reported by the exchange on the Participant Order Accepted event. Not required when destinationType is 'N'.
destination	[0..1]	String	The destination of the Order Route event that this event supplements. When destinationType is 'F', this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event reported by the destination Industry Member. When destinationType is 'O', this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event if an Order Accepted event is reported by the destination Industry Member. When destinationType is 'E', this value is the Exchange ID of the destination exchange, and it must equal the exchange field on the Order Accepted event reported by the destination exchange. Not required if destinationType is 'N'. If optionally populated when destinationType is 'N', CRD Prefix is not required.

Name	Mult.	Type	Description
destinationType	[1..1]	CodeSet	The destinationType of the Order Route event that this event supplements. Indicates whether the destination of the route is an Industry Member, an exchange, or a foreign broker-dealer. destinationType 'O' must only be populated if the symbol is an OTC symbol in a foreign equity security.
routedOrderID	[0..1]	Text	The ID assigned to the order by the Industry Member when routing the order to the destination. Must match the routedOrderID of the Order Route event that this event supplements. Required when destinationType is 'F', 'E', or 'O', and manualFlag is 'false'.
session	[0..1]	Text	The session of the Order Route event that this event supplements. Must only be populated when destinationType is 'E'. This must match the session ID reported in the Participant Order Accepted event by the receiving exchange.
routeRejectedFlag	[1..1]	CodeSet	Indicates the routed order was not accepted by the destination (rejected or no response) when marked 'true'.

28 PostTradeAllocation

Category: Allocation

28.1 Message Functionality

Industry Members that perform allocations are required to submit a Post-Trade Allocation event to CAT any time shares are allocated to a customer account regardless of whether the Industry Member was involved in executing the underlying order(s). Refer to Section 3.3 for additional information on the requirements for reporting allocation events to CAT.

28.2 Structure

Name	**Mult.**	**Type**	**Description**
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is ‘RPR’
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEPA
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT.
allocationKeyDate	[1..1]	Timestamp	The date and time the allocationID was assigned.
allocationID	[1..1]	Text	The internal allocation ID assigned to the allocation event by the Industry Member. The combination of CATReporterIMID, allocationKeyDate, symbol and allocationID must be unique.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time the shares allocated are booked into the customer’s/client’s account. Timestamp must be reported to seconds or a finer increment up to nanoseconds.
cancelFlag	[1..1]	CodeSet	Must be marked as ‘true’ if the allocation was cancelled.

Name	Mult.	Type	Description
cancelTimestamp	[0..1]	Timestamp	When cancelFlag is 'true', the time at which the allocation was cancelled.
quantity	[1..1]	RealQuantity	Quantity being allocated.
price	[1..1]	Price	Price of the allocated shares. Must be greater than or equal to zero.
side	[1..1]	CodeSet	The side of customer/client receiving the allocation.
firmDesignatedID	[1..1]	Text	The FDID of the account receiving the allocation, including subaccounts. Refer to Appendix G: Data Dictionary for definition and guidance for populating this field.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
institutionFlag	[1..1]	CodeSet	Indicates if the account meets the definition of institution under FINRA Rule 4512(c).
tradeDate	[1..1]	Date	The trade date of the securities being allocated. Used to validate the symbol field on this event.
settlementDate	[0..1]	Date	The settlement date of the securities being allocated. Not required for when-issued securities.
allocationType	[1..1]	CodeSet	Indicates the type of allocation being made (e.g., custody, DVP, step out, correspondent flip).
DVPCustodianID	[0..1]	Text	Required when allocationType is 'DVP' or 'DVPF'. If the custodian is a US broker-dealer, this field must be populated with the clearing number of the custodian. If the custodian is a bank and is not a registered broker-dealer, this field must be populated with the DTC number of the bank. If there is no clearing number or DTC number, this field must be populated with a value of 'FOREIGN'. Refer to CAT FAQ U19 for additional guidance.
correspondentCRD	[0..1]	Unsigned	The CRD number of the related Introducing Broker or Correspondent firm, if applicable.
newOrderFDID	[0..1]	Text	The FDID of the related New Order event, if available in the booking system. Requirements for populating this field may be expanded in future phases of CAT.
allocationInstructionTime	[0..1]	Timestamp	The date/time the time the allocation instruction was received.
retiredFieldPosition1	[0..1]	Text	Field position is retired and must remain blank.

accountHolderType	[1..1]	CodeSet	Represents the type of beneficial owner of the account to which the shares were allocated.

29 QuoteCancelled

Category: QuotationNegotiation

29.1 Message Functionality

Reported when a quote is cancelled. If a quote is cancelled that was sent to by an Industry Member to an Industry Member inter-dealer quotation system, then both the sender of the quote and the inter-dealer quotation system that accepted the quote must report Quote Cancelled events.

Orders cancelled directly in an inter-dealer quotation system's platform that are not sent to the inter-dealer quotation system electronically (e.g., via FIX) are considered to be cancelled manually, and the manualFlag must be populated as 'true'.

29.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEQC
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
quoteKeyDate	[1..1]	Timestamp	The quoteKeyDate of the Quote event which is being cancelled.
quoteID	[1..1]	Text	The quoteID of the Quote event which is being cancelled.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time the quote was cancelled. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
seqNum	[0..1]	Alphanumeric	The sequence number of the quote cancel message. Any alphanumeric not containing a delimiter. Required for inter-dealer quotation systems only.
reservedForFutureUse	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
initiator	[1..1]	CodeSet	Indicates who initiated the order cancellation.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the quote is cancelled manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.

30 QuoteModified

Category: QuotationNegotiation

30.1 Message Functionality

Reported when a quote is modified, and the venue supports more than one quote per symbol for an Industry Member at one time. If the field onlyOneQuoteFlag field on the related New Quote or Quote Received event is populated as 'true', the Quote Modified event must not be used.

If a modification to a quote results in the generation of a new quoteID with a new Quote Key which replaces the prior quoteID, the quoteID field must capture the newly assigned quoteID, and the prior quote fields must reflect the quote that is being modified. If the quote has been modified more than once with a new quoteID assigned with each modification, the priorQuoteID must refer to quoteID of the immediately preceding modification which will not be the original Quote ID. If the quoteID remains the same during the modification, the priorQuoteID must remain blank.

Orders modified directly in an inter-dealer quotation system's platform that are not sent to the inter-dealer quotation system electronically (e.g., via FIX) are considered to be modified manually, and the manualFlag must be populated as 'true'.

30.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEQM
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
quoteKeyDate	[1..1]	Timestamp	The date and time the quoteID was assigned.

Name	Mult.	Type	Description
quoteID	[1..1]	Text	The internal quote ID assigned to the quote by the Industry Member. Must be unique within quoteKeyDate, CATReporterIMID, and symbol combination.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
priorQuoteKeyDate	[0..1]	Timestamp	If a new Quote ID has been assigned, this is the quoteKeyDate of the event being modified.
priorQuoteID	[0..1]	Text	If a new Quote Key has been assigned, this is the orderID of the event being modified. When populated, the priorQuoteID must not be equal to the quoteID within the record.
eventTimestamp	[1..1]	Timestamp	The date/time the quote was modified. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the quote by the reporter. Any alphanumeric not containing a delimiter. Required for inter-dealer quotation systems only.
bidPrice	[0..1]	Price	Price being bid. When provided, must be greater than or equal to zero. When unpricedInd is 'true', must be blank, or populated with a value of '0'. When unpricedInd is 'false', must be populated with a value greater than 0 if the askPrice field is blank.
bidQty	[0..1]	WholeQuantity	Quantity being bid. Must be populated with a value greater than '0' if the bidPrice field is populated with a value greater than '0'.
askPrice	[0..1]	Price	Price being asked. When provided, must be greater than or equal to zero. When unpricedInd is 'true', must be blank, or populated with a value of '0'. When unpricedInd is 'false', must be populated with a value greater than 0 if the bidPrice field is blank.
askQty	[0..1]	WholeQuantity	Quantity being asked. Must be populated with a value greater than '0' if the askPrice field is populated with a value greater than '0'.
unsolicitedInd	[1..1]	CodeSet	Indicates whether this is an unsolicited quote.

Name	Mult.	Type	Description
unpricedInd	[1..1]	CodeSet	If this is an unpriced quote, must be populated as 'true'. When unpricedInd is 'true', bid and ask fields are not required.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the quote is modified manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.

31 QuoteReceived

Category: QuotationNegotiation

31.1 Message Functionality

The Quote Received event is used to report Quotes in OTC Equity securities received by an Industry Member inter-dealer quotation system.

For two-sided quote events, the bidPrice, bidQty, askPrice, and askQty fields must be populated. For one-sided quote events, the price and quantity of the applicable side must be populated. For quotes representing a name only quote for which a price and quantity is not applicable, the price and quantity of the applicable side must be blank or must be populated with zero, and the unpricedInd must be populated as 'true'.

If the field onlyOneQuoteFlag is populated as 'true', any Quote Received event offered by the same CATReporterIMID from the same senderIMID in the same symbol will be considered cancelled and replaced by CAT. Modifications reflected using the onlyOneQuoteFlag method may maintain the same quote ID. However, if a quote is cancelled and a new quote is reported to CAT, the Quote Received Event must not maintain the same quote ID as the quote that was cancelled. Modifications to a quote when the onlyOneQuoteFlag is populated as 'true' may alternatively be captured using the Quote Modified event.

Quotes entered directly into an inter-dealer quotation system's platform that are not sent to the inter-dealer quotation system electronically (e.g., via FIX) are considered to be received manually, and the manualFlag must be populated as 'true'. The routedQuoteID field is not required for manual routes.

31.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEQR

Name	Mult.	Type	Description
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
quoteKeyDate	[1..1]	Timestamp	The date and time the quoteID was assigned.
quoteID	[1..1]	Text	The internal quote ID assigned to the quote by Industry Member. Must be unique within quoteKeyDate, CATReporterIMID, and symbol combination.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
receivedQuoteID	[0..1]	Text	The quote ID as received by the Industry Member inter-dealer quotation system, must match the routedQuoteID in the Routed Quote event created by the issuer of the quote. Required when manualFlag is 'false'. Not required when manualFlag is 'true'. When dupROIDCond is 'false', must be unique per combination of Event Date, symbol, destination, and senderIMID.
eventTimestamp	[1..1]	Timestamp	The date/time the quote was received by the Industry Member inter-dealer quotation system. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
seqNum	[1..1]	Alphanumeric	The sequence number assigned to the quote received message by the reporter. Any alphanumeric not containing a delimiter.
receiverIMID	[1..1]	IndustryMemberID	The IMID of the Industry Member receiving the quote (the Industry Member reporting this Reportable Event). It must match the destination field on the New Quote event reported by the routing entity.
senderIMID	[1..1]	String	The IMID of the Industry Member providing the quote. This value must match the senderIMID in the New Quote event reported by the routing Industry Member.
onlyOneQuoteFlag	[1..1]	CodeSet	'true' if the Industry Member only allows one quote per symbol for the issue of the quote; false otherwise.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.

Name	Mult.	Type	Description
retiredFieldPosition1	[0..1]	Text	Field position is retired and must remain blank.
bidPrice	[0..1]	Price	Price being bid. When provided, must be greater than or equal to zero. When unpricedInd is 'true', must be blank, or populated with a value of '0'. When unpricedInd is 'false', must be populated with a value greater than 0 if the askPrice field is blank.
bidQty	[0..1]	WholeQuantity	Quantity being bid. Must be populated with a value greater than '0' if the bidPrice field is populated with a value greater than '0'.
askPrice	[0..1]	Price	Price being asked. When provided, must be greater than or equal to zero. When unpricedInd is 'true', must be blank, or populated with a value of '0'. When unpricedInd is 'false', must be populated with a value greater than 0 if the bidPrice field is blank.
askQty	[0..1]	WholeQuantity	Quantity being asked. Must be populated with a value greater than '0' if the askPrice field is populated with a value greater than '0'.
retiredFieldPosition2	[0..1]	Text	Field position is retired and must remain blank.
unsolicitedInd	[1..1]	CodeSet	Indicates whether this is an unsolicited quote.
quoteWantedInd	[0..1]	CodeSet	Indicates if the quote message received by an IDQS is a request for a bid or an ask. This field is only applicable to IDQSs. When quoteWantedInd is populated, bid and ask fields are not required.
unpricedInd	[1..1]	CodeSet	If this is an unpriced quote, must be populated as 'true'. When unpricedInd is 'true', bid and ask fields are not required.
dupROIDCond	[1..1]	CodeSet	Indicates when a Quote Received event maintains the original routedQuoteID.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the quote is received or captured manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.

32 QuoteStatus

Category: QuotationNegotiation

32.1 Message Functionality

Reported when the status of a quote is changed to be opened or closed. If a quote that was sent by an Industry Member to an Industry Member inter-dealer quotation system is opened or closed by the Industry Member that sent the quote, then both the sender of the quote and the inter-dealer quotation system that accepted the quote must report Quote Status events.

If the status of a quote that was sent by an Industry Member to an Industry Member inter-dealer quotation system is changed as a result of an automatic process, then a Quote Status event is only required to be reported by the inter-dealer quotation system. Refer to CAT FAQ J5 for additional information.

Orders updated directly in an inter-dealer quotation system's platform that are not sent to the inter-dealer quotation system electronically (e.g., via FIX) are considered to be updated manually, and the manualFlag must be populated as 'true'.

32.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEQS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
quoteKeyDate	[1..1]	Timestamp	The quoteKeyDate of the Quote event which is being updated.
quoteID	[1..1]	Text	The quoteID of the Quote event which is being updated.

Name	Mult.	Type	Description
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time the quote status was updated. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
seqNum	[0..1]	Alphanumeric	The sequence number of the quote cancel message. Any alphanumeric not containing a delimiter. Required for inter-dealer quotation systems only.
mpStatusCode	[1..1]	CodeSet	Market Participant Status Code, indicates if the market maker's quote is open or closed.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the quote is modified manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.

33 RouteCancelled

Category: SingleGeneralOrderHandling

33.1 Message Functionality

Industry Members must report a Route Cancelled event to CAT when a route has been fully or partially cancelled. Partial cancellations of a route may be reported to CAT using a Route Cancelled event or a Route Modified event. However, when routing between Industry Members, both parties must communicate and use the same method to report to CAT. If one party reports to CAT using the cancellation method and the other party reports to CAT using a modification method, this will result in unlinked records that must be resolved.

The routedOrderID of the Order Route event being cancelled must be reflected in the Route Cancelled event. If a route cancellation request is rejected by the destination venue, the Route Cancelled event must be reported with a routeRejectedFlag of 'true'.

33.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MECR
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the route which is being cancelled.
orderID	[1..1]	Text	The orderID of the route which is being cancelled or the orderID of the immediately preceding Order Modified event.

Name	Mult.	Type	Description
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of the route cancellation. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the route being cancelled was a manual route.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
cancelQty	[1..1]	RealQuantity	The quantity being cancelled.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
senderIMID	[0..1]	String	The IMID used to identify the Industry Member that is routing the cancellation, known by the destination. Must equal the senderIMID in the Order Route event being cancelled. When destinationType is 'F', this value must equal the senderIMID on the Order Accepted event reported by the destination. When destinationType is 'O', this value must equal the senderIMID on the Order Accepted event if an Order Accepted event is reported by the destination. When destinationType is 'E', this value must equal the routingParty reported by the exchange on the Participant Order Accepted event. Not required when destinationType is 'N'.

Name	Mult.	Type	Description
destination	[0..1]	String	When destinationType is ‘F’, this value is the IMID used to identify the Industry Member that is routed order. Must equal the destination in the Order Route event being cancelled, and must equal the receiverIMID field on the Order Accepted event reported by the destination Industry Member. When destinationType is ‘O’, this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event if an Order Accepted event is reported by the destination Industry Member. When destinationType is ‘E’, this value is the Exchange ID of the destination exchange, and it must equal the exchange field on the Order Accepted event reported by the destination exchange. Not required if destinationType is ‘N’.
destinationType	[1..1]	CodeSet	Indicates whether the destination of the original Order Route event was an Industry Member, an exchange or a foreign broker-dealer. destinationType ‘O’ must only be populated if the symbol is an OTC symbol in a foreign equity security.
routedOrderID	[0..1]	Text	The ID assigned to the Order Route event being cancelled. This value must match the value for routedOrderID reported by the destination in their Order Accepted report. Required when destinationType is ‘F’, ‘E’, or ‘O’, and manualFlag is ‘false’.
session	[0..1]	Text	The session ID used when routing the order. Must equal the session in the Order Route event being cancelled. Must only be populated when destinationType is ‘E’. This must match the session ID reported in the Participant Order Accepted event by the receiving exchange.
routeRejectedFlag	[1..1]	CodeSet	Indicates the route cancellation was not accepted by the destination (rejected or no response) when marked ‘true’.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS’s matching engine. Any alphanumeric not containing a delimiter.

Name	Mult.	Type	Description
multiLegInd	[1..1]	CodeSet	Indicates the route modification is related to a multi-leg order event. Refer to Section 5.2 for additional guidance.

34 RouteCancelledSupplement

Category: SingleGeneralOrderHandling

34.1 Message Functionality

The Route Cancelled Supplement event is a supplement to the Route Cancelled event. Route Cancelled Supplement events are considered as additions to a Route Cancelled event, not replacements or modifications. This event accommodates reporting in scenarios where a route cancellation is rejected by the venue to which the route cancellation was sent, and the Industry Member chooses to report the routeRejectedFlag in this separate Route Cancellation Supplement event.

A Route Cancellation Supplement event may not be used to supplement a Route Cancelled event where the dupROIDCond field is 'true'. These supplement events will be accepted by CAT, but while Route Cancelled events are not subject to exchange linkage, Route Cancelled events where the dupROIDCond field is 'true' will not be considered supplemented.

34.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MECRS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the related Route Cancelled event this event is supplementing.
orderID	[1..1]	Text	The orderID of the related Route Cancelled event which this event is supplementing.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of the related Route Cancelled event this event supplements (including scenarios in which the supplement is created at a later time).
manualFlag	[1..1]	CodeSet	The manualFlag of the related Route Cancelled event this event supplements. Must be marked as 'true' if the route cancellation was sent manually.
senderIMID	[0..1]	String	The senderIMID of the Route Cancelled event that this event supplements. When destinationType is 'F', this value must equal the senderIMID on the Order Accepted event reported by the destination. When destinationType is 'O', this value must equal the senderIMID on the Order Accepted event if an Order Accepted event is reported by the destination. When destinationType is 'E', this value must equal the routingParty reported by the exchange on the Participant Order Accepted event. Not required when destinationType is 'N'.
destination	[0..1]	String	The destination of the Route Cancelled event that this event supplements. When destinationType is 'F', this value is the IMID used to identify the Industry Member that is routed order. Must equal the destination in the Order Route event being cancelled, and must equal the receiverIMID field on the Order Accepted event reported by the destination Industry Member. When destinationType is 'O', this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event if an Order Accepted event is reported by the destination Industry Member. When destinationType is 'E', this value is the Exchange ID of the destination exchange, and it must equal the exchange field on the Order Accepted event reported by the destination exchange. Not required if destinationType is 'N'.

Name	Mult.	Type	Description
destinationType	[1..1]	CodeSet	The destinationType of the Route Cancelled event that this event supplements. Indicates whether the destination of the route is an Industry Member, an exchange, or a foreign broker-dealer. destinationType 'O' must only be populated if the symbol is an OTC symbol in a foreign equity security.
routedOrderID	[0..1]	Text	The ID assigned to the order by the Industry Member when sending the route cancellation to the destination. Must match the routedOrderID of the Route Cancelled event that this event supplements. Required when destinationType is 'F', 'E', or 'O', and manualFlag is 'false'.
session	[0..1]	Text	The session of the Route Cancelled event that this event supplements. Must only be populated when destinationType is 'E'. This must match the session ID reported in the Participant Order Accepted event by the receiving exchange.
routeRejectedFlag	[1..1]	CodeSet	Indicates the routed order was not accepted by the destination (rejected or no response) when marked 'true'.
multiLegInd	[1..1]	CodeSet	Indicates the route modification is related to a multi-leg order event. Refer to Section 5.2 for additional guidance.

35 RouteModified

Category: SingleGeneralOrderHandling

35.1 Message Functionality

Industry Members must report a Route Modified event to CAT when the Material Terms of a route have been changed (e.g., price, quantity), or when a route is cancel/replaced.

All attributes and Material Terms of the route listed on this event must be restated with the modification(s) reflected. The side field is required to be reported, but side adjustments are only allowed for same-side changes, including changes between Short Sale and Sell Long. Route Modified events must not be used to reflect a change in senderIMID, destination, or destinationType. These changes must be reflected as a Route Cancelled event followed by a new Order Route event.

The routedOrderID of the Order Route event being modified must be reflected in the Route Modified event. If the routedOrderID changed when the route was modified, the routedOrderID of the Order Route event being modified must be populated in the priorRoutedOrderID field. If the routedOrderID did not change when the route was modified, the routedOrderID of the Order Route event must be populated in the routedOrderID field, and the dupROIDCond must be populated as 'true'.

If a route modification request is rejected by the destination venue, the Route Modified event must be reported with a routeRejectedFlag of true.

35.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEMR
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.

Name	Mult.	Type	Description
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the event which is being modified.
orderID	[1..1]	Text	The orderID of the route which is being modified or the orderID of the immediately preceding Order Modified event.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of the route modification. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the route is modified manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
senderIMID	[0..1]	String	The IMID used to identify the Industry Member that is routing the modification, known by the destination. Must equal the senderIMID on the Order Route event being modified. When destinationType is 'F', this value must equal the senderIMID on the Order Accepted event reported by the destination. When destinationType is 'O', this value must equal the senderIMID on the Order Accepted event if an Order Accepted event is reported by the destination. When destinationType is 'E', this value must equal the routingParty reported by the exchange on the Participant Order Accepted event. Not required when destinationType is 'N'.

Name	Mult.	Type	Description
destination	[0..1]	String	The destination of the route modification. Must equal the destination on the Order Route event being modified. When destinationType is ‘F’, this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event reported by the destination Industry Member. When destinationType is ‘O’, this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event if an Order Accepted event is reported by the destination Industry Member. When destinationType is ‘E’, this value is the Exchange ID of the destination exchange, and it must equal the exchange field on the Order Accepted event reported by the destination exchange. Not required if destinationType is ‘N’.
destinationType	[1..1]	CodeSet	Indicates whether the destination of the route modification is an Industry Member, an exchange or a foreign broker-dealer. Must equal the destinationType on the Order Route event being modified. destinationType ‘O’ must only be populated if the symbol is an OTC symbol in a foreign equity security.
routedOrderID	[0..1]	Text	The ID assigned to the order by the Industry Member when routing the modification to the destination. When dupROIDCond is ‘false’, must be unique per combination of Event Date, symbol, destination, senderIMID, and session (applicable only on routes to exchanges). Required when destinationType is ‘F’, ‘E’, or ‘O’, and manualFlag is ‘false’.
priorRoutedOrderID	[0..1]	Text	The routedOrderID of the Order Route event being modified if the routedOrderID changed when the modification was routed to the destination. Must be populated when routedOrderID is populated and dupROIDCond is ‘false’. Must be blank when dupROIDCond is ‘true’.

Name	Mult.	Type	Description
session	[0..1]	Text	The session ID used when routing the modification. Must be equal to the session on the Order Route event being modified. Must only be populated when destinationType is 'E'. This must match the session ID reported in the Participant Order Accepted event by the receiving exchange.
side	[1..1]	CodeSet	The side of the order. For this Reportable Event, only same-side adjustments are allowed (e.g., sell long to short sell).
price	[0..1]	Price	The limit price of the order. When provided, must be greater than or equal to zero. Required when orderType is 'LMT'. Must be blank when orderType is 'MKT'.
quantity	[1..1]	RealQuantity	The order quantity.
minQty	[0..1]	WholeQuantity	The minimum quantity of an order to be executed. Required when applicable. Must be > 0.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
orderType	[1..1]	CodeSet	The type of order being routed.
timeInForce	[1..1]	Component	The Time in Force for the order.
tradingSession	[1..1]	CodeSet	The trading session(s) during which an order is eligible to trade.
affiliateFlag	[1..1]	CodeSet	Indicates if the order is being routed to an affiliate of the Industry Member.
isoInd	[1..1]	CodeSet	Indicates the order was routed as an Intermarket Sweep Order.
handlingInstructions	[0..1]	Component	The order handling instructions for the order.
routeRejectedFlag	[1..1]	CodeSet	Indicates the route modification was not accepted by the destination (rejected or no response) when marked 'true'.
dupROIDCond	[1..1]	CodeSet	Indicates when a modification to a route maintains the original routedOrderID.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the CAT event by the ATS's matching engine. Any alphanumeric not containing a delimiter.

Name	Mult.	Type	Description
netPrice	[0..1]	Price	The net price of the order when tied to stock, tied to fixed income, tied to futures, tied to a non-CAT reportable product, or part of another trading strategy in which the order is traded at a net price. When netPrice is populated, the price field must be blank or populated with a value of zero. Refer to CAT FAQ B71 for additional information.
multiLegInd	[1..1]	CodeSet	Indicates the route modification is related to a multi-leg order event. Refer to Section 5.2 for additional guidance.

36 RouteModifiedSupplement

Category: SingleGeneralOrderHandling

36.1 Message Functionality

The Route Modified Supplement event is a supplement to the Route Modified event. Route Modified Supplement events are considered as additions to a Route Modified event, not replacements or modifications. This event accommodates reporting in scenarios where a route modification is rejected by the venue to which the route modification was sent, and the Industry Member chooses to report the routeRejectedFlag in this separate Route Modified Supplement event.

A Route Modified Supplement event may not be used to supplement a Route Modified event where the dupROIDCond field is 'true'. These supplement events will be accepted by CAT, but credit will not be provided to any exchange linkage errors on the Route Modified event where the dupROIDCond field is 'true'.

36.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEMRS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
orderKeyDate	[1..1]	Timestamp	The orderKeyDate of the related Route Modified event this event is supplementing.
orderID	[1..1]	Text	The orderID of the related Route Modified event which this event is supplementing.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
eventTimestamp	[1..1]	Timestamp	The date/time of the related Route Modified event this event supplements (including scenarios in which the supplement is created at a later time).
manualFlag	[1..1]	CodeSet	The manualFlag of the related Route Modified event this event supplements. Must be marked as 'true' if the route modification was sent manually.
senderIMID	[0..1]	String	The senderIMID of the Route Modified event that this event supplements. When destinationType is 'F', this value must equal the senderIMID on the Order Accepted event reported by the destination. When destinationType is 'O', this value must equal the senderIMID on the Order Accepted event if an Order Accepted event is reported by the destination. When destinationType is 'E', this value must equal the routingParty reported by the exchange on the Participant Order Accepted event. Not required when destinationType is 'N'.
destination	[0..1]	String	The destination of the Route Modified event that this event supplements. When destinationType is 'F', this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event reported by the destination Industry Member. When destinationType is 'O', this value is the IMID used to identify the Industry Member that is receiving this routed order, and it must equal the receiverIMID field on the Order Accepted event if an Order Accepted event is reported by the destination Industry Member. When destinationType is 'E', this value is the Exchange ID of the destination exchange, and it must equal the exchange field on the Order Accepted event reported by the destination exchange. Not required if destinationType is 'N'.

Name	Mult.	Type	Description
destinationType	[1..1]	CodeSet	The destinationType of the Route Modified event that this event supplements. Indicates whether the destination of the route is an Industry Member, an exchange, or a foreign broker-dealer. destinationType 'O' must only be populated if the symbol is an OTC symbol in a foreign equity security.
routedOrderID	[0..1]	Text	The ID assigned to the order by the Industry Member when sending the route modification to the destination. Must match the routedOrderID of the Route Modified event that this event supplements. Required when destinationType is 'F', 'E', or 'O', and manualFlag is 'false'.
session	[0..1]	Text	The session of the Route Modified event that this event supplements. Must only be populated when destinationType is 'E'. This must match the session ID reported in the Participant Order Accepted event by the receiving exchange.
routeRejectedFlag	[1..1]	CodeSet	Indicates the route order was not accepted by the destination (rejected or no response) when marked 'true'.
multiLegInd	[1..1]	CodeSet	Indicates the route modification is related to a multi-leg order event. Refer to Section 5.2 for additional guidance.

37 RoutedQuote

Category: QuotationNegotiation

37.1 Message Functionality

The Routed Quote Event is used to report the following:

- Quotes in OTC equity securities sent to an inter-dealer quotation system operated by an Industry Member
- Quotes in OTC Equity securities sent to a quotation venue not operated by a CAT Reporter.
- Any other route of electronic quotes which are provided by or received in a CAT Reporter's order/quote handling or execution systems in CAT reportable securities and are provided by an Industry Member to other market participants off a national securities exchanges, as described in [CAT FAQ B45](https://catnmsplan.com/faq%23B45.

For two-sided quote events, the bidPrice, bidQty, askPrice, and askQty fields must be populated. For one-sided quote events, the price and quantity of the applicable side must be populated. For quotes representing a name only quote for which a price and quantity is not applicable, the price and quantity of the applicable side must be blank or must be populated with zero, and the unpricedInd must be populated as 'true'.

Quotes entered directly into an inter-dealer quotation system's platform that are not sent to the inter-dealer quotation system electronically (e.g., via FIX) are considered to be routed manually, and the manualFlag must be populated as 'true'. The routedQuoteID field is not required for manual routes.

37.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MERQ

Name	Mult.	Type	Description
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
quoteKeyDate	[1..1]	Timestamp	The date and time the quoteID was assigned.
quoteID	[1..1]	Text	The internal quote ID assigned to the quote by the Industry Member. Must be unique within quoteKeyDate, CATReporterIMID, and symbol combination.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time the quote was sent by the Industry Member. If manualFlag is ‘true’, timestamp must be reported to seconds. If manualFlag is ‘false’, timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the quote by the reporter. Any alphanumeric not containing a delimiter. Required if two MERQs are submitted by an Industry Member using the onlyOneQuoteFlag method to route a modified quote, and both MERQ events have the same timestamp.
senderIMID	[1..1]	String	The IMID of the Industry Member that is sending the quote, as known by the destination. This value must match the senderIMID on the Quote Received event reported by the destination.
destination	[1..1]	String	When destinationType is ‘F’, this field contains the SRO-assigned identifier of the destination Industry Member. This value must match the receiverIMID field on the Quote Received event reported by the destination. When destinationType is ‘D’, this field contains the identifier of the Display-only Facility.
routedQuoteID	[0..1]	Text	The quote ID sent to the recipient of the quote. Required when manualFlag is ‘false’. Not required when manualFlag is ‘true’. When dupROIDCond is ‘false’, must be unique per combination of Event Date, symbol, destination, and senderIMID.

Name	Mult.	Type	Description
bidPrice	[0..1]	Price	Price being bid. When provided, must be greater than or equal to zero. When unpricedInd is 'true', must be blank, or populated with a value of '0'. When unpricedInd is 'false', must be populated with a value greater than 0 if the askPrice field is blank.
bidQty	[0..1]	WholeQuantity	Quantity being bid. Must be populated with a value greater than '0' if the bidPrice field is populated with a value greater than '0'.
askPrice	[0..1]	Price	Price being asked. When provided, must be greater than or equal to zero. When unpricedInd is 'true', must be blank, or populated with a value of '0'. When unpricedInd is 'false', must be populated with a value greater than 0 if the bidPrice field is blank.
askQty	[0..1]	WholeQuantity	Quantity being asked. Must be populated with a value greater than '0' if the askPrice field is populated with a value greater than '0'.
quoteRejectedFlag	[1..1]	CodeSet	If the result of the quote is rejected or no response was received, value should be 'true'.
unpricedInd	[1..1]	CodeSet	If this is an unpriced quote, must be populated as 'true'. When unpricedInd is 'true', bid and ask fields are not required.
dupROIDCond	[1..1]	CodeSet	Indicates when a Routed Quote event maintains the original routedQuoteID.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if the quote is sent manually.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized. Required when manualFlag is 'true' and the event is systematized.
destinationType	[0..1]	CodeSet	Indicates whether the destination of the route is an Industry Member or a Display-only Facility. Applicable for an Industry Member generating quotes and displaying them on a Display-only Facility.
session	[0..1]	Text	The session ID used when routing the quote. Must equal the session in the quote received event reported by the Display-only Facility. Applicable for an Industry Member generating quotes and displaying them on a Display-only Facility. Required when destinationType is 'D'.

38 RoutedQuoteSupplement

Category: QuotationNegotiation

38.1 Message Functionality

The Routed Quote Supplement Event is a supplement to the Routed Quote event. Routed Quote Supplement events are considered as additions to a Routed Quote event, not replacements or modifications. This event accommodates reporting in scenarios where a quote route is rejected by the venue to which it was routed, and the Industry Member chooses to report the quoteRejectedFlag in this separate Routed Quote Supplement event.

This event is applicable for an Industry Member generating quotes and displaying them on a Display-only Facility.

38.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MERQS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
quoteKeyDate	[1..1]	Timestamp	The quoteKeyDate of the related Routed Quote event this event is supplementing.
quoteID	[1..1]	Text	The quoteID of the related Routed Quote event which this event is supplementing.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.

Name	Mult.	Type	Description
eventTimestamp	[1..1]	Timestamp	The date/time of the related Route Quote event this event supplements (including scenarios in which the supplement is created at a later time).
senderIMID	[1..1]	String	The IMID of the Industry Member that is sending the quote, as known by the destination. This value must match the senderIMID on the Quote Received event reported by the destination.
destination	[1..1]	String	When destinationType is 'F', this field contains the SRO-assigned identifier of the destination Industry Member. This value must be a valid IMID and must match the receiverIMID field on the Quote Received event reported by the destination. When destinationType is 'D', this field contains the identifier of the Display-only Facility. This value must be a valid Display-only Facility value and must equal the receiverIMID field on the quote received event reported by the Display-only Facility.
routedQuoteID	[0..1]	Text	The quote ID sent to the recipient of the quote. Must match the routedQuoteID of the Routed Quote event that this event supplements.
quoteRejectedFlag	[1..1]	CodeSet	If the result of the quote is rejected or no response was received, value should be 'true'.
destinationType	[1..1]	CodeSet	Indicates whether the destination of the route is an Industry Member or a Display-only Facility.
session	[0..1]	Text	The session ID used when routing the quote. Must equal the session in the quote received event reported by the Display-only Facility. Required when destinationType is 'D'.

39 Trade

Category: TradeCapture

39.1 Message Functionality

A Trade Event is used when the Industry Member acts as the executing broker and is required to report the trade for public dissemination purposes. When an Industry Member is not required to report the execution of a customer/client order for public dissemination purposes, with the exceptions noted below, an Order Fulfillment event must be used. See Section Order Fulfillment for more details.

Reporting Exception Codes

In general, Trade events are required to match to a TRF/ORF/ADF report. However, there are four circumstances when an MEOT would not be able to be linked to a TRF report and a Reporting Exception Code (REC) is required on a Trade event to allow the Processor to identify that there will be no link to a TRF/ORF/ADF report:

- An Industry Member executes a trade between two desks or departments of the same firm, but because there is no change in beneficial ownership, no trade is reported for public dissemination. In this instance a REC of “P” should be used on the Trade event.
- An Industry Member executes a trade and must report the trade via Form T. In this instance, a REC of “F” should be used on the Trade event.
- A trade was executed by a non-FINRA member firm and was reported to the TRF by the FINRA member counterparty. In this instance, the non-FINRA member must populate a REC of “N” on the Trade event.
- Industry Member was the contra side of the trade report which was reported to a TRF/ORF/ADF via a QSR or AGU, and was therefore unable to populate a tapeTradeID. In this instance, a REC of ‘C’ should be used on the Trade event to reflect a linkage to the related TRF/ORF/ADF report could not be made. The following rules apply when REC ‘C’ is used:
  - The marketCenterID field must be populated.
  - The clearingFirm and counterparty fields must be populated.
  - The cancelFlag and cancelTimestamp must be populated accordingly for all trades that are reported to a TRF via a QSR or AGU and later cancelled, as the CAT would not be able to link to a related TRF cancellation.

  FINRA CAT will closely monitor all uses of REC ‘C’ to ensure compliance with the above noted guidelines.

Trade Side Details

Trade events are two-sided, containing information on both sides of the trade. Exceptions requiring only one side of the Trade event to be populated are noted below. The details of each side are reported using Trade Side Details. The data type Trade Side Details is described as a list of fields in Table 49 below. Trade Side Details must contain only one orderID per side. The buyDetails must contain the orderID of the buy side of the trade and the sellDetails must contain the orderID of the sell side of the trade. If there is more than one orderID associated with one side of the trade, the Trade Side Details related to each orderID must be populated in a separate Trade Supplement event.

Internalized Trade

When an Industry Member internalizes an order by filling it from a proprietary account, the Industry Member must report the orderID on the customer/client side and the FDID and the accountHolderType of the proprietary account on the firm side. In this scenario, no orderID is required on the firm side of the Trade event.

However, if the Industry Member generates a proprietary order to facilitate the execution of the customer/client order, the Industry Member must report the orderID of both the customer/client side and the firm side of the Trade event. Refer to CAT FAQ B41 for additional information.

One-Sided Trade events

There are several exceptions which only require one side of a Trade event to be populated. These exceptions include:

- Trade is executed as the result of a negotiation between two Industry Members.
- Order is routed by a FINRA Member to a non-FINRA member, and the FINRA Member has the obligation to submit a media trade report to a TRF/ADF/ORF.
- Order is routed by an Industry Member to a foreign broker-dealer, and the foreign broker-dealer executes the order at a net price, creating a media trade reporting obligation in the United States.

In these scenarios, each party that is required to report a Trade event to CAT must populate the sideDetailsInd indicating which side of the trade the Industry Member was associated with, and which Trade Side Details will be populated in the Trade event.

Cancelled Trades

In accordance with CAT FAQ E25, the cancelFlag must be set to true only in instances when a trade is cancelled because the trade report is rejected by the TRF/ORF or ADF. For all instances where a trade is reported to, and accepted by, the TRF/ORF or ADF, including those that are cancelled or busted in the trade reporting data, the cancelFlag must be set to false. Refer to CAT FAQ E29 and CAT FAQ E30 for additional information.

39.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOT
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
tradeKeyDate	[1..1]	Timestamp	The date and time the tradeID was assigned.
tradeID	[1..1]	Text	Unique ID assigned to this execution by the Industry Member. This ID will be used in subsequent events when a specific trade needs to be identified. The combination of date, CATReporterIMID, symbol, and tradeID must be unique.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time at which the trade was executed. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
manualFlag	[1..1]	CodeSet	Must be marked as 'true' if this is a manual execution.
electronicTimestamp	[0..1]	Timestamp	The time at which the event is systematized.
cancelFlag	[1..1]	CodeSet	Must be marked as 'true' if the execution is cancelled and was not reported to the TRF/ADF/ORF.
cancelTimestamp	[0..1]	Timestamp	When cancelFlag is 'true', the time at which the execution was cancelled. If manualFlag is 'true', timestamp must be reported to seconds. If manualFlag is 'false', timestamp must be reported to milliseconds or a finer increment up to nanoseconds.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.

Name	Mult.	Type	Description
retiredFieldPosition1	[0..1]	Text	Field position is retired and must remain blank.
quantity	[1..1]	RealQuantity	Quantity of the trade.
price	[1..1]	Price	The execution price of the trade. Must be greater than or equal to zero.
capacity	[1..1]	CodeSet	The capacity in which the Industry Member acted.
tapeTradeID	[0..1]	Text	The unique identifier reported by the Industry Member to the TRF/ADF/ORF based on the reporting specifications of the specific facility, required when the ID was supplied to a transaction reporting system: Compliance ID in ORF and ADF Branch Sequence Number in FINRA/NQ TRF FINRA Compliance Number in FINRA/NYSE TRF Must be unique per combination of Event Date, CATReporterIMID, marketCenterID and symbol. The tapeTradeID may link to either the reporting side or the contra-side of the media tape report. When the reportingExceptionCode field is blank, the tapeTradeID field must be populated. When the reportingExceptionCode field is populated, the tapeTradeID field must be blank.
marketCenterID	[0..1]	CodeSet	The national securities exchange or transaction reporting system operated by FINRA where the trade was reported. When the marketCenterID field is blank, the reportingExceptionCode must be populated with a value other than 'C'. When the marketCenterID field is populated, the reportingExceptionCode field must be blank, or must be populated with a value of 'C'.
sideDetailsInd	[1..1]	CodeSet	Identifies if a Trade event is one sided, and which side of the trade the Industry Member is populating in the Trade Side Details. When sideDetailsInd is 'BUY', only the buyDetails are populated. When sideDetailsInd is 'SELL', only the sellDetails are populated.
buyDetails	[0..*]	Group	See Table 49: Trade Side Details below. Applicable if there is only one orderID associated with this side of the trade. If there is more than one orderID, must be populated in separate MEOTS events.
sellDetails	[0..*]	Group	See Table 49: Trade Side Details below. Applicable if there is only one orderID associated with this side of the trade. If there is more than one orderID, must be populated in separate MEOTS events.

Name	Mult.	Type	Description
reportingExceptionCode	[0..1]	CodeSet	Indicates the reason that a unique identifier (e.g., Branch Sequence Number, Compliance ID) was not supplied to a transaction reporting system. Must be provided if the execution is not reported to a FINRA transaction reporting system. When the tapeTradeID field is blank, the reportingExceptionCode field must be populated. When the tapeTradeID field is populated, the reportingExceptionCode field must be blank. When the marketCenterID field is blank, the reportingExceptionCode field must be populated. When the marketCenterID field is populated, the reportingExceptionCode must be blank.
seqNum	[0..1]	Alphanumeric	The sequence number assigned to the Reportable Event by the ATS's matching engine. Any alphanumeric not containing a delimiter.
nbbPrice	[0..1]	Price	The NBBO at the moment the trade occurred. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with value of '0'.
nbbQty	[0..1]	WholeQuantity	The NBBO at the moment the trade occurred. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with value of '0'.
nboPrice	[0..1]	Price	The NBBO at the moment the trade occurred. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with value of '0'.
nboQty	[0..1]	WholeQuantity	The NBBO at the moment the trade occurred. Prices are required, quantities are optional. When provided, must be greater than or equal to zero. If no price or quantity, fields must be populated with value of '0'.
nbboSource	[0..1]	CodeSet	Source of the NBBO Data Used. If nbboSource is 'NA', NBBO price and quantity fields must be populated with a value of '0' and the nbboTimestamp must be blank.

Name	Mult.	Type	Description
nbboTimestamp	[0..1]	Timestamp	The date/time at which the NBBO was referenced upon the receipt of the order. Must be blank if nbboSource is 'NA'.
retiredFieldPosition2	[0..1]	Text	Field position is retired and must remain blank.
clearingFirm	[0..1]	Unsigned	The clearing number of the Industry Member's clearing firm. Required when the reportingExceptionCode is 'C'.
counterparty	[0..1]	IndustryMemberID	The counterparty to the trade. Required when the reportingExceptionCode is 'C'.
multiLegInd	[1..1]	CodeSet	Indicates when the execution is related to a multi-leg order event. Refer to Section 5.2 for additional guidance.
infoBarrierID	[0..1]	Text	Specifies the identifier of the information barrier in place for a trading unit that will meet the criteria of the "no-knowledge" exception in FINRA Rule 5320.02. Any alphanumeric not containing a delimiter.

40 TradeSupplement

Category: TradeCapture

40.1 Message Functionality

The tables below describe the data elements used to report when there is more than one order associated with one side of the trade.

40.2 Structure

Name	Mult.	Type	Description
actionType	[1..1]	CodeSet	Indicates whether the event is a new event, a firm initiated correction or a repair of a CAT error.
errorROEID	[0..1]	Unsigned	Required when actionType is 'RPR'. Must be blank when actionType is 'NEW'.
firmROEID	[1..1]	Text	An identifier assigned to the record by the reporting firm. Formatted as <Event Date>_<firm ROE Identifier> Must be unique for the Event Date and CAT Reporter IMID.
type	[1..1]	CodeSet	MEOTS
CATReporterIMID	[0..1]	CATReporterIMID	The SRO-assigned identifier that an Industry Member uses to report to CAT. If populated, must equal the CATReporterIMID in the filename.
tradeKeyDate	[1..1]	Timestamp	The tradeKeyDate of the Trade event which this event is supplementing.
tradeID	[1..1]	Text	The tradeID of the Trade event which this event is supplementing.
symbol	[1..1]	Symbol	The symbol of the stock in the symbology of the primary listing exchange or FINRA for OTC Equity Securities.
eventTimestamp	[1..1]	Timestamp	The date/time at which the trade was executed. This must match the eventTimestamp value reported on the Trade this event supplements (including scenarios in which the supplement is created at a later time).
buyDetails	[0..*]	Group	Required if the subject order was a buy order. See Table 51: Trade Side Details below.

Name	Mult.	Type	Description
sellDetails	[0..*]	Group	Required if the subject order was a sell order. See Table 51: Trade Side Details below.
multiLegInd	[1..1]	CodeSet	Indicates when the execution is related to a multi-leg order event. Refer to Section 5.2 for additional guidance.

41 Message Elements

41.1 Data Types

Data type	Base type	Description
Alphanumeric	String	A string, composed only of letters and digits [a-zA-Z0-9]. When an Alphanumeric type is described, it will include a number, indicating the maximum length of the field. For example, Alphanumeric (7) means that the field can contain up to 7 characters. Alphanumeric values are case sensitive. seqNum: 10987
Boolean		A value with two choices: true or false. In CSV representation, the value must equal <code>true</code> or <code>false</code> (no quotation marks). In JSON representation, if the field is not present, the value is considered <code>false</code>. Boolean values are NOT case sensitive. manualFlag: false
CATReporterIMID	String	Alphanumeric (7) - a CAT Reporter IMID. CATReporterIMID: BRK1
Date		An 8-digit integer representing the date in YYYYMMDD. tradeDate: 20180427
IndustryMemberID	String	Text (16) – CRD and SRO-assigned Market Participant Identifier assigned by an SRO to one of its members. Formatted as <CRD of the Market Participant>:<SRO-assigned Market Participant Identifier>. Example: CRD 123, IMID ABCD is populated as 123:ABCD. senderIMID: 123:FRMA
MessageType	String	Alphanumeric (5) indicating the type of message being reported. type: MENO
NumInGroup	Integer	Unsigned field representing the number of entries in a repeating group. Value must be positive.
Price	numeric	Numeric (10,8), which supports prices in the inclusive range from -9999999999.99999999 to 9999999999.99999999. price: 10.00
RealQuantity	numeric	Numeric (12,6) with up to 12 digits before the decimal point and up to 6 digits after the decimal point. However, the type Real Quantity cannot have trailing zeros in the decimal quantities. Trailing zeros in the decimal quantity will result in a rejection. For example, a value of 100.00 would not be accepted for the type Real Quantity, only 100 would be accepted. Similarly, a value of 100.10 would not be accepted, only 100.1 is acceptable for the type Real Quantity. Real Quantity must not be a negative value. quantity: 1000
String		Alpha-numeric free format strings, can include any character or punctuation except the delimiter. All String fields are case sensitive (i.e. morstatt != Morstatt).
StringList		

Data type	Base type	Description
Symbol	String	Text (22). Refer to Section 2.4.3 and Section 2.4.4 for more details on Equity and Options symbols. The string is case sensitive. symbol: XYZ
Text	String	A string, composed of any printable ASCII character from 32 to 126. The string may not include the following characters which serve as delimiters: comma (ASCII decimal 44, hex 2C), pipe (ASCII decimal 124, hex 7C), double quote (ASCII decimal 34, hex 22), and @ (ASCII decimal 64, hex 40). When a Text data type is described, it will include a number, indicating the maximum length of the field. For example, Text (7) means that the field can contain up to 7 characters. Text values are case sensitive. When represented in JSON, the following rule applies: Backslash '\' is a reserved printable character in JSON and must be escaped in order to be used in strings by inserting a backslash prior to it within the string. For example: routedOrderID = 1234\ABCD must be reported to CAT as "routedOrderID":"1234\\ABCD". If the backslash is not escaped, it will be omitted from the string. For example, if the following is reported to CAT, "routedOrderID":"1234\ABCD", it will be stored as routedOrderID = 1234ABCD. Escape characters do not participate in the field value length.

Data type	Base type	Description
Timestamp		A timestamp represents a moment in time. Two timestamp formats are supported including STRING and NUMBER. Timestamps formatted as a STRING have a maximum length of 25 and are formatted as 'YYYYMMDD HHMMSS.CCCNNNNNN' with the Date and Time portions, separated by a space (ASCII decimal 32, hex 20) or the letter T (ASCII decimal 84, hex 54). All timestamps submitted in STRING format must be in Eastern Time (ET). • The Date portion must include four digit year, two digit month, and two digit day. Valid values: YYYY = 0000 - 9999, MM = 00 - 12, DD = 00 – 31. • The Time portion must include a two digit hour, two digit minute, two digit seconds. Valid values: HH = 00 - 23, MM = 01 - 59, SS = 01 - 59, CCC = 000 – 999, NNNNNN = 000000 - 999999. Examples which comply with Timestamp in STRING format: • 20190617T000120.000000000 • 20190617T000120 • 20190617T000120.000 • 20170107T213000.123456789 • 20170107 213000.123456789 • 20190617 000120.123000000 Examples which do not comply with Timestamp in STRING format: • 20190617T0120 • 20190617T000120. As an alternative format, timestamp can be submitted as a value of type Unsigned, representing the number of nanoseconds that have elapsed since 00:00:00 Coordinated Universal Time (UTC), Thursday, 1 January 1970, not counting leap seconds. This is also commonly known as POSIX time or UNIX time. The same point in time from the above example would be represented as the number 1483842600123456789. Timestamps submitted in UTC must not be adjusted for Eastern Time. Note that the data type is different between the two formats. In JSON, the first representation requires it to be surrounded by double quotes, while the second does not. Examples which comply with Timestamp in NUMBER format: • 1483842600123456789 Examples which do not comply with Timestamp in NUMBER format: • 20190617T000120 • 20190617 000120. eventTimestamp: 20180417T151018.123456
Unsigned	Integer	An unsigned value, greater than or equal to zero, with no decimal fraction component, in the inclusive range from 0 to 18,446,744,073,709,551,615 (the same range as a 64-bit unsigned integer). errorROEID: 123456789
WholeQuantity	numeric	Numeric (12,0). An integer value with no decimal fraction component. Whole Quantity must not be a negative value. minQty: 100

41.2 Data Dictionary

41.2.1 accountHolderType

Type: String

Allowed values in accountHolderTypeCodeSet:

Code	Name	Description
A	InstitutionalCustomer	An institutional account as defined in FINRA Rule 4512(c)
E	EmployeeAccount	An employee or associated person of the Industry Member or an employee or associated person of affiliated group companies
F	Foreign	A non-broker-dealer foreign affiliate or non-reporting foreign broker-dealer
I	IndividualCustomer	An account that does not meet the definition of "institution" as defined in FINRA Rule 4512(c) and is also not a proprietary account.
O	MarketMaking	See CAT FAQ C5 and CAT FAQ B68
V	FirmAgency	Firm agency average price account
P	OtherProprietary	Other proprietary
X	ErrorAccount	Error account of the firm

Used in groups: buyDetails, clientDetails, firmDetails, sellDetails

Used in messages: AmendedAllocation, NewOrder, NewQuote, PostTradeAllocation

41.2.2 actionType

Type: String

Allowed values in actionTypeCodeSet:

Code	Name	Description
NEW	NewRecord	New record.
COR	Correction	Correction of events initiated by firms.
RPR	Repair	Repair of events for which a CAT error was provided in feedback.
DEL	Delete	Record level delete instruction. When deleting a record, Industry Members must not restate the event that is being deleted. Refer to Section 7 for instructions on record level deletions.

Used in messages: AmendedAllocation, ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, NewQuote, NewQuoteSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRoute-Supplement, PostTradeAllocation, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement, Trade, TradeSupplement

41.2.3 ADD

Add on Order. The customer adds additional shares to the order after it was fully executed.

Type: Boolean

Used in components: handlingInstructions

41.2.4 affiliateFlag

Type: Boolean

Allowed values in affiliateFlagCodeSet:

Code	Name	Description
false	NonAffiliate	Order is routed to or received from a non-affiliate.
true	Affiliate	Order is routed to or received from an affiliate.

Used in messages: NewOrder, OrderAccepted, OrderRoute, RouteModified

41.2.5 aggregatedOrders

Repeating group of aggregatedOrders components. Used to specify the individual customer/client order(s) being represented by a New Order event.

Name	Mult.	Type	Description
NoOrderIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of orderID and orderKeyDate
orderID	[1..1]	Text	
orderKeyDate	[1..1]	Timestamp	

Name	Mult.	Type	Description
quantity	[0..1]	RealQuantity	
originatingIMID	[0..1]	CATReporterIMID	

Used in messages: NewOrder, NewOrderSupplement, OrderModified, OrderModifiedSupplement

41.2.6 AIP

Automated Investment Plan. Customer order was originated in accordance with an Automated Investment Plan.

Type: Boolean

Used in components: handlingInstructions

41.2.7 ALG

Order was received or originated with instructions to work using a Trading Algorithm as defined in the Glossary.

Type: Boolean

Used in components: handlingInstructions

41.2.8 ALGMod

Order originally received with instructions to work using a Trading Algorithm is later modified by the customer/client to use a different Trading Algorithm or change the settings of the trading algorithm.

Type: Boolean

Used in components: handlingInstructions

41.2.9 ALGS

Indicates that the event is part of an algorithmic strategy where the specific quantity may not be explicitly provided.

Type: Boolean

Used in components: handlingInstructions

41.2.10 allocationID

Text(64)

Type: Text

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.11 allocationInstructionTime

Type: Timestamp

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.12 allocationKeyDate

Type: Timestamp

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.13 allocationType

Type: String

Allowed values in allocationTypeCodeSet:

Code	Name	Description
CUS	CustodyAccount	Allocation to a custody account
DVP	DVPAccount	Allocation to a DVP/RVP account
CUSF	CustodyAccountFOP	Allocation to a custody account free of payment (if available in the booking system)
DVPF	DVPAccountFOP	Allocation to a DVP/RVP account free of payment (if available in the booking system)
CMTA	OptionsCMTA	Options CMTA
FLP	CorrespondentFlip	Correspondent Flip
FRM	FirmAccount	An allocation to a firm owned or controlled account
STO	StepOutStepIn	Step out/Step In
OTH	Other	Other non-reportable transactions (e.g., option exercises, conversions, allocations to the account of a CAT Reporting Industry Member)

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.14 ALO

Add Liquidity Only

Type: Boolean

Used in components: handlingInstructions

41.2.15 AOB

At or Between. Instructs the trader to execute at a trade price equal to the NBBO or between the NBBO and the midpoint.

Type: Boolean

Used in components: handlingInstructions

41.2.16 AOK

Auction or Kill. Applicable to exchange auctions.

Type: Boolean

Used in components: handlingInstructions

41.2.17 AON

All or None

Type: Boolean

Used in components: handlingInstructions

41.2.18 askPrice

Type: Price

Used in messages: NewQuote, QuoteModified, QuoteReceived, RoutedQuote

41.2.19 askQty

Type: WholeQuantity

Used in messages: NewQuote, QuoteModified, QuoteReceived, RoutedQuote

41.2.20 atsDisplayInd

Type: String

Allowed values in atsDisplayIndCodeSet:

Code	Name	Description
S	SubscriberOnly	Order is displayed outside of the ATS to subscribers only
A	SubscriberOnlyAggregatedByPrice	Order is displayed outside of the ATS to subscribers only, aggregated by price level on a timer basis
Y	PublicQuotation	Order is displayed outside of the ATS via public quotation
N	NotDisplayed	Order is not displayed outside of the ATS

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified

41.2.21 atsOrderType

Type: StringList

Used in messages: NewOrder, OrderAccepted, OrderModificationRequest, OrderModified

41.2.22 ATT

Attributable. Order is routed to an exchange or ATS with instructions that the order is attributable.

Type: Boolean

Used in components: handlingInstructions

41.2.23 AucResp

Auction Response. Requires the Auction ID value for option orders originated in response to an exchange auction. If there is no Auction ID, must be populated with a value of 'NOAUCID'

Type: Alphanumeric

Used in components: handlingInstructions

41.2.24 bidPrice

Type: Price

Used in messages: NewQuote, QuoteModified, QuoteReceived, RoutedQuote

41.2.25 bidQty

Type: WholeQuantity

Used in messages: NewQuote, QuoteModified, QuoteReceived, RoutedQuote

41.2.26 BIN

Buy-In – An order executed pursuant to SEC or SRO rules (e.g., to comply with the close out requirements of Regulation SHO or FINRA Rule 4320, or the buy-in requirement of SEA Rule15c3-3). Refer to CAT FAQ B37.

Type: Boolean

Used in components: handlingInstructions

41.2.27 buyDetails

Captures the Order Key and additional information for the Order associated with the buy or sell side of a Trade Event.

Name	Mult.	Type	Description
NoOrderIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of orderKeyDate and either orderID or firmDesignatedID.

Name	Mult.	Type	Description
orderKeyDate	[0..1]	Timestamp	Required if orderID is populated. The orderKeyDate of the order on this side.
orderID	[0..1]	Text	The order ID of the order on this side. When firmDesignatedID is populated, orderID must be blank. When orderID is populated, firmDesignatedID must be blank.
side	[1..1]	CodeSet	The side of the trade.
reservedForFutureUse	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
quantity	[0..1]	RealQuantity	The execution quantity associated with this orderID.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
firmDesignatedID	[0..1]	Text	Applicable to internalized trades as described in Section 4.11 Trade. Refer to Appendix G: Data Dictionary for definition and guidance for populating this field. When firmDesignatedID is populated, orderID must be blank. When orderID is populated, firmDesignatedID must be blank.
accountHolderType	[0..1]	CodeSet	Required if firmDesignatedID is populated. Represents the type of account against which a customer/client order is being filled.

Used in messages: Trade, TradeSupplement

41.2.28 CAC

Customer Accommodation Correction. ‘COR’ event was submitted to CAT as the result of a customer accommodation. Not to be used if the ‘COR’ event was submitted to correct an error by the Industry Member.

Type: Boolean

Used in components: handlingInstructions

41.2.29 cancelFlag

Type: Boolean

Allowed values in cancelFlagCodeSet:

Code	Name	Description
true	Cancelled	Trade event was cancelled upon rejection by the TRF/ADF/ORF; or fulfillment was cancelled.
false	NotCancelled	trade event was not cancelled or cancellation was reported to the TRF/ADF/ORF; or fulfillment event was not cancelled.

Used in messages: AmendedAllocation, OrderFulfillment, PostTradeAllocation, Trade

41.2.30 cancelQty

Type: RealQuantity

Used in messages: ChildOrderCancelled, OrderCancelRequest, OrderCancelled, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, RouteCancelled

41.2.31 cancelTimestamp

Type: Timestamp

Used in messages: AmendedAllocation, OrderFulfillment, PostTradeAllocation, Trade

41.2.32 capacity

Type: String

Allowed values in capacityCodeSet:

Code	Name	Description
A	Agency	Agency
P	Principal	Principal
R	RisklessPrincipal	Riskless principal

Used in messages: OrderFulfillment, OrderFulfillmentAmendment, Trade

41.2.33 CASH

Cash Order. Instructs the Trader to buy or sell as much of a security as possible for a specified amount.

Type: Price

Used in components: handlingInstructions

41.2.34 CATReporterIMID

Type: CATReporterIMID

Used in messages: AmendedAllocation, ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, NewQuote, NewQuoteSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, PostTradeAllocation, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement, Trade, TradeSupplement

41.2.35 clearingFirm

Type: Unsigned

Used in messages: Trade

41.2.36 clientDetails

Specifies the Order Key and additional information for a Customer/Client Order or Firm Originated Order for which a fulfillment event is associated.

Name	Mult.	Type	Description
NoOrderIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of orderKeyDate and either orderID or firmDesignatedID.
orderKeyDate	[0..1]	Timestamp	Required if orderID is populated. The orderKeyDate of the order on this side.

Name	Mult.	Type	Description
orderID	[0..1]	Text	The order ID assigned by the Industry Member to the order on this side. When firmDesignatedID is populated, orderID must be blank. When orderID is populated, firmDesignatedID must be blank.
side	[1..1]	CodeSet	The side of the trade.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
firmDesignatedID	[0..1]	Text	Applicable to firmDetails when fulfillmentLinkType 'YE' or 'YP' is populated, as described in Appendix C. Refer to Appendix G: Data Dictionary for definition and guidance for populating this field. When firmDesignatedID is populated, orderID must be blank. When orderID is populated, firmDesignatedID must be blank.
accountHolderType	[0..1]	CodeSet	Required if firmDesignatedID is populated. C Represents the type of account against which a customer/client order is being filled.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.

Used in messages: OrderFulfillment, OrderFulfillmentAmendment

41.2.37 CMC

Contingent on Market Conditions

Type: Boolean

Used in components: handlingInstructions

41.2.38 CMPX

Electronic message representing an individual simple option or equity leg of a complex option order that was optionally reported to CAT.

Type: Boolean

Used in components: handlingInstructions

41.2.39 CND

Conditional Order. An order where the terms and conditions of the order are derived from a related transaction.

Type: Boolean

Used in components: handlingInstructions

41.2.40 correspondentCRD

Type: Unsigned

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.41 counterparty

Type: IndustryMemberID

Used in messages: Trade

41.2.42 CPR

Counterparty Restriction. Instructions that the order cannot be placed against certain counterparties.

Type: Boolean

Used in components: handlingInstructions

41.2.43 CSC

Contingent on Spread Condition - order with a condition that may cause the order to become active or inactive multiple times throughout the day.

Type: Boolean

Used in components: handlingInstructions

41.2.44 CSH

Delivery Instruction: Cash trade settles on the same date.

Type: Boolean

Used in components: handlingInstructions

41.2.45 CTR

OTC Link ATS Counter Message. Indicates that a New Order event, Order Route event or Order Accepted event represents the origination, route or receipt of a counter message through OTC Link ATS.

Type: Boolean

Used in components: handlingInstructions

41.2.46 custDspIntrFlag

Type: Boolean

Allowed values in custDspIntrFlagCodeSet:

Code	Name	Description
true	Instructed	Customer/client has instructed that a limit order should not be displayed or that a block size order be displayed.
false	NotInstructed	No instruction has been received from the customer/client that a limit order should not be displayed or that a block size order should be displayed.

Used in messages: NewOrder, OrderAccepted, OrderModificationRequest, OrderModified

41.2.47 d

Discretionary Peg

Type: Boolean

Used in components: handlingInstructions

41.2.48 DAC

Delta-Adjusted at Close. A DAC order is an options order that executes during the trading day and, for which, the execution price is adjusted based on a delta value applied to the change in the price of the underlying reference price from the time of order execution to the market close.

Type: Boolean

Used in components: handlingInstructions

41.2.49 DAY

timeInForce

Type: Date

Used in components: timeInForce

41.2.50 deptType

Type: String

Allowed values in deptTypeCodeSet:

Code	Name	Description
A	Agency	A desk or department where orders may be routed to other trading centers, either by a trading system or with the assistance of traders. This would include smart routers and algorithmic trading.
ATS	AlternativeTradingSystem	A trading system that meets the definition of “Alternative Trading System” under Regulation ATS.
DMA	DirectMarketAccess	For CAT reporting purposes, represents when an Industry Member permits a customer to use a market participant identifier assigned to the Industry Member to route orders directly to market centers.
SA	SponsoredAccess	For CAT reporting purposes, represents when an Industry Member permits another broker-dealer to use a market participant identifier assigned to the Industry Member to route orders directly to market centers.
T	Trading	A desk or department where orders are executed. This may be interpreted as either a trading system or a desk or department where orders are executed with the assistance of traders.

Code	Name	Description
O	Other	A department that does not execute orders or route orders to other trading centers. The value of 'O' must only be used on events that are followed by Internal Route Accepted events.

Used in messages: NewOrder, OrderAccepted, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified

41.2.51 deskOrderID

Text(64)

Type: Text

Used in messages: OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified

41.2.52 destination

IndustryMemberID/ExchangeID

Type: String

Used in messages: OrderRoute, OrderRouteSupplement, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement

41.2.53 destinationType

Type: String

Allowed values in destinationTypeCodeSet:

Code	Name	Description
D	DisplayOnly	Facility operated by a national securities association.
F	IndustryMembers	Routing destination is an Industry Member.
E	Exchange	Routing destination is an exchange.
N	ForeignBrokerDealer	Routing destination is foreign broker-dealer. Not applicable to options events.

Code	Name	Description
O	ForeignOTCEquity	OTC Equity symbol in a foreign security was sent to another Industry Member, who may route the order to a foreign market for execution.

Used in messages: OrderRoute, OrderRouteSupplement, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement

41.2.54 DIR

Directed Orders – Orders that meet the definition of "Directed Order" under Regulation NMS (formerly defined under SEC Rule 11Ac1–6), or any other order that is received or originated with instructions to route to a particular venue for execution.

Type: Boolean

Used in components: handlingInstructions

41.2.55 DISP

Display Price. The display price at the time the order is received, originated, or routed. Requires a numeric value representing the display price (e.g., DISP=10.00)

Type: Price

Used in components: handlingInstructions

41.2.56 displayPrice

Type: Price

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified

41.2.57 displayQty

Type: WholeQuantity

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified

41.2.58 DISQ

Display Quantity. The display quantity at the time the order is received, originated, or routed. Requires a numeric value representing the display quantity (e.g., DISQ=1000) Data Type: Real Quantity

Type: RealQuantity

Used in components: handlingInstructions

41.2.59 DIV

Dividend Reinvestment Order. Order is part of a dividend reinvestment program.

Type: Boolean

Used in components: handlingInstructions

41.2.60 DLVF

OTC Link ATS Message delivered from instruction. On an Order Accepted event reflecting the receipt of an OTC Link Message from OTC Link ATS or an Order Route event reflecting the route of an OTC Link Message by OTC Link ATS, reflects the IMID of the Industry Member that the OTC Link Message was delivered from (e.g., DLVF:IMID)

Type: Text

Used in components: handlingInstructions

41.2.61 DLVT

OTC Link ATS Message deliver to instruction. On an Order Route event reflecting the route of an OTC Link Message to OTC Link ATS or an Order Accepted event reflecting the receipt of an OTC Link Message by OTC Link ATS, reflects the IMID of the Industry Member that the OTC Link Message was delivered to (e.g., DLVT:IMID)

Type: StringList

Used in components: handlingInstructions

41.2.62 DNI

Do Not Increase

Type: Boolean

Used in components: handlingInstructions

41.2.63 DNR

Do Not Reduce

Type: Boolean

Used in components: handlingInstructions

41.2.64 DNRT

Do Not Route

Type: Boolean

Used in components: handlingInstructions

41.2.65 dupROIDCond

Type: Boolean

Allowed values in dupROIDCondCodeSet:

Code	Name	Description
true	DuplicateRoutedID	Event contains a duplicated routedOrderID or routedQuoteID.
false	UniqueRoutedID	Event does not contain a duplicated routedOrderID or routedQuoteID.

Used in messages: OrderRoute, QuoteReceived, RouteModified, RoutedQuote

41.2.66 DVPCustodianID

Text(40)

Type: Text

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.67 electronicDupFlag

Type: Boolean

Allowed values in electronicDupFlagCodeSet:

Code	Name	Description
true	Duplicate	Event is a duplicative electronic message.
false	NonDuplicate	Event is not a duplicative electronic message.

Used in messages: NewOrder, OrderAccepted, OrderModified, OrderRoute

41.2.68 electronicTimestamp

Type: Timestamp

Used in messages: NewOrder, NewQuote, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderFulfillment, OrderFulfillmentAmendment, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteModified, RoutedQuote, Trade

41.2.69 ERP

Exchange Retail Provider – An order routed to an exchange to interact with retail orders as part of a retail pricing program. Pricing, display and counterparty eligibility for exchange retail provider orders are subject to the rules of the receiving exchange.

Type: Boolean

Used in components: handlingInstructions

41.2.70 errorROEID

Type: Unsigned

Used in messages: AmendedAllocation, ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, NewQuote, NewQuoteSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, PostTradeAllocation, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement, Trade, TradeSupplement

41.2.71 eventTimestamp

Type: Timestamp

Used in messages: AmendedAllocation, ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, NewQuote, NewQuoteSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, PostTradeAllocation, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement, Trade, TradeSupplement

41.2.72 EW

Exchange for Physical Transaction – Equity trade component of an “exchange for physical” transaction. An exchange for physical transaction involves two parties simultaneously executing a futures contract and an equity transaction (for the securities covered by the futures contract), typically involving baskets that replicate common indices.

Type: Boolean

Used in components: handlingInstructions

41.2.73 FB

Cboe Floor Broker. Indicates that the order is directed to a Cboe floor broker.

Type: Boolean

Used in components: handlingInstructions

41.2.74 FBA

NYSE Floor Broker Algorithm indicates that the order is routed to the Exchange via a NYSE Floor Broker Algorithm.

Type: Boolean

Used in components: handlingInstructions

41.2.75 fillKeyDate

Type: Timestamp

Used in messages: OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement

41.2.76 firmDesignatedID

Text(40)

Type: Text

Used in groups: buyDetails, clientDetails, firmDetails, sellDetails

Used in messages: AmendedAllocation, NewOrder, NewOrderSupplement, NewQuote, PostTradeAllocation

41.2.77 firmDetails

The Fulfillment Side Details associated with fields: clientDetails and firmDetails. Limited to 1 set of details for each side.

Name	Mult.	Type	Description
NoOrderIDs	[1..1]	NumInGroup	Limited to 1 set of details for each side.
orderKeyDate	[0..1]	Timestamp	Required if orderID is populated. The orderKeyDate of the order on this side.
orderID	[0..1]	Text	The order ID assigned by the Industry Member to the order on this side. When firmDesignatedID is populated, orderID must be blank. When orderID is populated, firmDesignatedID must be blank.
side	[1..1]	CodeSet	The side of the fulfillment.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.

Name	Mult.	Type	Description
firmDesignatedID	[0..1]	Text	Applicable to firmDetails when fulfillmentLinkType 'YE' or 'YP' is populated, as described in Appendix C. Refer to Appendix G: Data Dictionary for definition and guidance for populating this field. When firmDesignatedID is populated, orderID must be blank. When orderID is populated, firmDesignatedID must be blank.
accountHolderType	[0..1]	CodeSet	Required if firmDesignatedID is populated. Represents the type of account against which a customer/client order is being filled.
quantity	[0..1]	RealQuantity	The execution quantity associated with this orderID.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.

Used in messages: OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement

41.2.78 firmROEID

Text(64)

Type: Text

Used in messages: AmendedAllocation, ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, NewQuote, NewQuoteSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, PostTradeAllocation, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement, Trade, TradeSupplement

41.2.79 FOK

Fill or Kill - Indicates the order is intended for immediate execution in its entirety, and if not executed in its entirety, the order is cancelled

Type: Boolean

Used in components: handlingInstructions

41.2.80 FS

Suspend

Type: Boolean

Used in components: handlingInstructions

41.2.81 fulfillmentID

Text(64)

Type: Text

Used in messages: OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement

41.2.82 fulfillmentLinkType

Type: String

Allowed values in fulfillmentLinkTypeCodeSet:

Code	Name	Description
FOR	ForeignOrderRouteFulfillment	Fulfillment on an order routed to a foreign destination, no linkage required
Y	RepresentativeOrder	Representative Order, linkage required
YE	RepresentativeEligible	Order eligible for customer/client fills via an unlinked system (unlinked OMS-EMS or position fill). All Industry Members will be required to provide representative order linkages to unlinked OMS/EMS and position fill scenarios no later than July 31, 2024 due to the expiry of the exemptive relief granted by the SEC on July 8, 2022.

Code	Name	Description
YP	FillFromExistingPrinci-palOrderOrQuote	Fill from pre-existing Principal order or pre-existing quote, linkage required
YS	RepresentativeOrderWithSupple-mentEvent	Representative Order, linkage required, details provided in a supplement event
O	OptionsOrderFulfillment	Options Order Fulfillment
OS	OptionsCombinedOrderWithSupple-mentEvent	Combined Options Order, linkage required, details provided in a supplement event
OML	MultiLegOptionsOrderFulfillment	Multi-Leg Options Order Fulfillment

Used in messages: OrderFulfillment, OrderFulfillmentAmendment

41.2.83 FUT

Futures Related Trade. Price or size of a cash order is contingent upon a related futures trade.

Type: Boolean

Used in components: handlingInstructions

41.2.84 G

G Order – An order for an account covered by Exchange Act §11(a) that relies on §11(a)(1)(G) as an exemption to §11(a)(1).

Type: Boolean

Used in components: handlingInstructions

41.2.85 GFD

timeInForce

Type: Unsigned

Used in components: timeInForce

41.2.86 GP

Guaranteed Price. Order was received or originated with instructions to execute at a guaranteed price.

Type: Boolean

Used in components: handlingInstructions

41.2.87 GTC

timeInForce

Type: Boolean

Used in components: timeInForce

41.2.88 GTD

timeInForce

Type: Date

Used in components: timeInForce

41.2.89 GTM

timeInForce

Type: Boolean

Used in components: timeInForce

41.2.90 GTT

timeInForce

Type: Timestamp

Used in components: timeInForce

41.2.91 GTX

timeInForce

Type: Date

Used in components: timeInForce

41.2.92 handlingInstructions

Order handling instructions qualify the pricing, quantity, execution timing, or execution method of an order. All instructions that apply to the order must be included.

Name	Mult.	Type	Description
ADD	[0..1]	Boolean	Add on Order. The customer adds additional shares to the order after it was fully executed.
AIP	[0..1]	Boolean	Automated Investment Plan. Customer order was originated in accordance with an Automated Investment Plan.
ALG	[0..1]	Boolean	Order was received or originated with instructions to work using a Trading Algorithm as defined in the Glossary.
ALGMod	[0..1]	Boolean	Order originally received with instructions to work using a Trading Algorithm is later modified by the customer/client to use a different Trading Algorithm or change the settings of the trading algorithm.
ALGS	[0..1]	Boolean	Indicates that the event is part of an algorithmic strategy where the specific quantity may not be explicitly provided.
ALO	[0..1]	Boolean	Add Liquidity Only
AOB	[0..1]	Boolean	At or Between. Instructs the trader to execute at a trade price equal to the NBBO or between the NBBO and the midpoint.
AOK	[0..1]	Boolean	Auction or Kill. Applicable to exchange auctions.
AON	[0..1]	Boolean	All or None
ATT	[0..1]	Boolean	Attributable. Order is routed to an exchange or ATS with instructions that the order is attributable.

Name	Mult.	Type	Description
BIN	[0..1]	Boolean	Buy-In – An order executed pursuant to SEC or SRO rules (e.g., to comply with the close out requirements of Regulation SHO or FINRA Rule 4320, or the buy-in requirement of SEA Rule15c3-3). Refer to CAT FAQ B37.
CAC	[0..1]	Boolean	Customer Accommodation Correction. 'COR' event was submitted to CAT as the result of a customer accommodation. Not to be used if the 'COR' event was submitted to correct an error by the Industry Member.
CMC	[0..1]	Boolean	Contingent on Market Conditions
CMPX	[0..1]	Boolean	Electronic message representing an individual simple option or equity leg of a complex option order that was optionally reported to CAT.
CND	[0..1]	Boolean	Conditional Order. An order where the terms and conditions of the order are derived from a related transaction.
CPR	[0..1]	Boolean	Counterparty Restriction. Instructions that the order cannot be placed against certain counterparties.
CTR	[0..1]	Boolean	OTC Link ATS Counter Message. Indicates that a New Order event, Order Route event or Order Accepted event represents the origination, route or receipt of a counter message through OTC Link ATS.
CSC	[0..1]	Boolean	Contingent on Spread Condition - order with a condition that may cause the order to become active or inactive multiple times throughout the day.
CSH	[0..1]	Boolean	Delivery Instruction: Cash trade settles on the same date.
d	[0..1]	Boolean	Discretionary Peg
DAC	[0..1]	Boolean	Delta-Adjusted at Close. A DAC order is an options order that executes during the trading day and, for which, the execution price is adjusted based on a delta value applied to the change in the price of the underlying reference price from the time of order execution to the market close.

Name	Mult.	Type	Description
DIR	[0..1]	Boolean	Directed Orders – Orders that meet the definition of "Directed Order" under Regulation NMS (formerly defined under SEC Rule 11Ac1–6), or any other order that is received or originated with instructions to route to a particular venue for execution.
DIV	[0..1]	Boolean	Dividend Reinvestment Order. Order is part of a dividend reinvestment program.
DNI	[0..1]	Boolean	Do Not Increase
DNR	[0..1]	Boolean	Do Not Reduce
DNRT	[0..1]	Boolean	Do Not Route
ERP	[0..1]	Boolean	Exchange Retail Provider – An order routed to an exchange to interact with retail orders as part of a retail pricing program. Pricing, display and counterparty eligibility for exchange retail provider orders are subject to the rules of the receiving exchange.
EW	[0..1]	Boolean	Exchange for Physical Transaction – Equity trade component of an "exchange for physical" transaction. An exchange for physical transaction involves two parties simultaneously executing a futures contract and an equity transaction (for the securities covered by the futures contract), typically involving baskets that replicate common indices.
FB	[0..1]	Boolean	Cboe Floor Broker. Indicates that the order is directed to a Cboe floor broker.
FBA	[0..1]	Boolean	NYSE Floor Broker Algorithm indicates that the order is routed to the Exchange via a NYSE Floor Broker Algorithm.
FOK	[0..1]	Boolean	Fill or Kill - Indicates the order is intended for immediate execution in its entirety, and if not executed in its entirety, the order is cancelled
FS	[0..1]	Boolean	Suspend
FUT	[0..1]	Boolean	Futures Related Trade. Price or size of a cash order is contingent upon a related futures trade.
G	[0..1]	Boolean	G Order – An order for an account covered by Exchange Act §11(a) that relies on §11(a)(1)(G) as an exemption to §11(a)(1).

Name	Mult.	Type	Description
GP	[0..1]	Boolean	Guaranteed Price. Order was received or originated with instructions to execute at a guaranteed price.
IDX	[0..1]	Boolean	Intra-Day Cross
IO	[0..1]	Boolean	Imbalance Only
LOC	[0..1]	Boolean	Limit on Close - Instructs the trader to execute the order at the closing price provided that the closing price is at or within the limit specified.
LOO	[0..1]	Boolean	Limit on Open - Instructs trader to execute the order at the opening price provided that the opening price is at or within the limit specified.
M	[0..1]	Boolean	Midpoint Peg
MAC	[0..1]	Boolean	Market at Close. Instructs the trader to execute the order at the closing inside quote price of regular market hours.
MAO	[0..1]	Boolean	Market at Open. Instructs the trader to execute the order at the opening inside quote price of regular market hours.
MAX	[0..1]	Boolean	OTC Link ATS Message MAX instruction. Reflects the maximum number of shares to be executed between selected market makers.
MOB	[0..1]	Boolean	Midpoint or Better. Instructs the trader to execute at a trade price equal to the midpoint or better.
MOC	[0..1]	Boolean	Market on Close. Instructs the trader to execute the order at the closing last sale price of regular market hours.
MOO	[0..1]	Boolean	Market on Open. Instructs the trader to execute the order at the opening print price of regular market hours.
MRP	[0..1]	Boolean	Merger Related Transfer Position
MTL	[0..1]	Boolean	Market to Limit. An order that is sent in as a market order to execute at the current best price. If the entire order does not immediately execute at the market price, the remainder of the order is resubmitted as a limit order with the limit price set to the price at which the original order executed.
NAV	[0..1]	Boolean	Net Asset Value. Order was received or originated with instructions to execute at a Net Asset Value.

Name	Mult.	Type	Description
NCTR	[0..1]	Boolean	OTC Link ATS No Counter. Indicates if an OTC Link ATS message cannot be countered with an inferior price.
ND	[0..1]	Boolean	Delivery Instructions: Next Day – equity trade settles on next trade date. Not applicable to options.
NH	[0..1]	Boolean	Not Held
OCP	[0..1]	Boolean	OTC Link ATS instruction to cancel after partial execution.
OFF	[0..1]	Boolean	Price includes offset
OPO	[0..1]	Boolean	Opt Out of Locked Market
OPT	[0..1]	Boolean	Options Related Trade. Price or size of a cash order is contingent upon a related option trade Refer to CAT FAQ K5 for additional information.
OVD	[0..1]	Boolean	Over the Day. Requires that a trader break up an order into several partial executions. The customer may specify the number of executions.
P	[0..1]	Boolean	Market Peg
PBG	[0..1]	Boolean	Price Based on Greeks - Indicates that the limit price is to be determined by Greeks or other formula based on market conditions.
PCS	[0..1]	Boolean	Position Compression Service – Indicates that the order is to be executed through an exchange position compression service.
PEG	[0..1]	Boolean	Indicates that the limit price is to be determined by a specific market price and/or volume factor or that the limit price should be determined pursuant to a specific formula.
QCC	[0..1]	Boolean	Route was related to an order that was sent as a Qualified Contingent Cross.
R	[0..1]	Boolean	Primary Peg
RAR	[0..1]	Boolean	Routed as Received. For orders routed without any changes to the handling instructions, reporters may use this code to indicate that the handling instructions are equal to the received order.
RLO	[0..1]	Boolean	Retail Liquidity Order. Order is routed to an exchange marked as a retail order.

Name	Mult.	Type	Description
RSV	[0..1]	Boolean	Reserve Size Order. Required for an order for which a customer has authorized the public display of part of the full size of the order with the remainder held in reserve on an undisplayed basis to be displayed in whole or in part as the displayed part is executed.
SCL	[0..1]	Boolean	Scale. Requires partial executions that are not more than a specified price increment apart.
SLD	[0..1]	Boolean	Slide. Order is routed to an exchange or ATS with an instruction to adjust the limit price to prevent a locked or crossed market.
SLL	[0..1]	Boolean	Strategy Legs Later. Indicates that the multi-leg strategy order contains multiple option legs, where at least one leg is known and the receiving party determines one or more of the leg(s).
SLQ	[0..1]	Boolean	Stop Limit on Quote. An order that is triggered by a quotation at which point the stopped order becomes a limit order.
SLR	[0..1]	Boolean	Delivery Instructions: Seller's Option - trade settles on the date determined by a seller.
SOQ	[0..1]	Boolean	Stop on Quote. An order that is triggered by a quotation at which point the stopped order becomes a market order.
STOPF	[0..1]	Boolean	Stop Formula – exact stop price is unknown because it is either based on an underlying condition or will be determined by the destination venue.
STP	[0..1]	Boolean	Self Trade Prevention TS Trailing Stop
TS	[0..1]	Boolean	Trailing stop
TTF	[0..1]	Boolean	Tied to Fixed Income
TTO	[0..1]	Boolean	Tied to a product that is not CAT reportable and is not identified through any other handlingInstructions value.
TTS	[0..1]	Boolean	Tied to Stock
TTSO	[0..1]	Boolean	Tied to Simple Option
TTU	[0..1]	Boolean	Tied to Unlisted Option
UNP	[0..1]	Boolean	Unpriced Quote on an Order Driven Market – Applicable to orders received by Global OTC.
UNS	[0..1]	Boolean	Unsolicited Quote on an Order Driven Market – Applicable to orders received by Global OTC.

Name	Mult.	Type	Description
WDP	[0..1]	Boolean	With Discretion Price - Discretion on Limit Price Within a Specified Range.
WRK	[0..1]	Boolean	Work. Leaves the time of execution to the trader's discretion either full execution or partial executions are accepted.
AucResp	[0..1]	Alphanumeric	Auction Response. Requires the Auction ID value for option orders originated in response to an exchange auction. If there is no Auction ID, must be populated with a value of 'NOAUCID'
CASH	[0..1]	Price	Cash Order. Instructs the Trader to buy or sell as much of a security as possible for a specified amount.
DISP	[0..1]	Price	Display Price. The display price at the time the order is received, originated, or routed. Requires a numeric value representing the display price (e.g., DISP=10.00)
DISQ	[0..1]	RealQuantity	Display Quantity. The display quantity at the time the order is received, originated, or routed. Requires a numeric value representing the display quantity (e.g., DISQ=1000) Data Type: Real Quantity
DLVF	[0..1]	Text	OTC Link ATS Message delivered from instruction. On an Order Accepted event reflecting the receipt of an OTC Link Message from OTC Link ATS or an Order Route event reflecting the route of an OTC Link Message by OTC Link ATS, reflects the IMID of the Industry Member that the OTC Link Message was delivered from (e.g., DLVF:IMID)
DLVT	[0..1]	StringList	OTC Link ATS Message deliver to instruction. On an Order Route event reflecting the route of an OTC Link Message to OTC Link ATS or an Order Accepted event reflecting the receipt of an OTC Link Message by OTC Link ATS, reflects the IMID of the Industry Member that the OTC Link Message was delivered to (e.g., DLVT:IMID)
STOP	[0..1]	Price	Stop Price - requires a Numeric value representing the stop price (e.g., STOP=17.95)
SW	[0..1]	Price	Stop Stock Transaction – Any transaction resulting from an order for which a member and another party agree that the order will be executed at a Stop Stock Price or better. Requires a numeric value representing the agreed stop price.

Name	Mult.	Type	Description
SWQ	[0..1]	WholeQuantity	Stop Stock Quantity - requires a Numeric value representing the quantity of shares of a stop stock order being stopped if the entire shares quantity of the order is not being stopped (e.g., SWQ=500). When SWQ is populated, SW must also be populated.
TMO	[0..1]	Timestamp	The trigger time of the Time Managed Order (e.g. the specific date and time that an order becomes a market or limit price order) - requires a Timestamp value.

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, RouteModified

41.2.93 IDX

Intra-Day Cross

Type: Boolean

Used in components: handlingInstructions

41.2.94 infoBarrierID

Text(20)

Type: Text

Used in messages: ChildOrder, NewOrder, OrderAccepted, OrderCancelRequest, OrderCancelled, OrderFulfillment, OrderInternalRouteAccepted, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, Trade

41.2.95 initiator

Type: String

Allowed values in initiatorCodeSet:

Code	Name	Description
C	InitiatedByCustomer	Initiated by the Customer/Client
F	InitiatedByFirm	Initiated by the firm

Used in messages: OrderAdjusted, OrderCancelled, OrderInternalRouteCancelled, OrderInternalRoute-Modified, OrderModified, QuoteCancelled

41.2.96 institutionFlag

Type: Boolean

Allowed values in institutionFlagCodeSet:

Code	Name	Description
true	InstitutionAcct	Account meets the definition of institution under FINRA Rule 4512(c).
false	NonInstitutionAcct	Account does not meet the definition of institution under FINRA Rule 4512(c).

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.97 IO

Imbalance Only

Type: Boolean

Used in components: handlingInstructions

41.2.98 IOC

timeInForce

Type: Boolean

Used in components: timeInForce

41.2.99 IOR

timeInForce

Type: Boolean

Used in components: timeInForce

41.2.100 isoInd

Type: String

Allowed values in isoIndCodeSet:

Code	Name	Description
ISOD	IntermarketSweepOrderDay	Intermarket Sweep Order - Day
ISOI	IntermarketSweepOrderIOC	Intermarket Sweep Order – IOC
NA	NotApplicable	Not applicable

Used in messages: OrderAccepted, OrderModificationRequest, OrderModified, OrderRoute, RouteModified

41.2.101 leavesQty

Type: RealQuantity

Used in messages: ChildOrderCancelled, ChildOrderModified, OrderAdjusted, OrderCancelled, OrderInternalRouteCancelled, OrderInternalRouteModified, OrderModified

41.2.102 LOC

Limit on Close - Instructs the trader to execute the order at the closing price provided that the closing price is at or within the limit specified.

Type: Boolean

Used in components: handlingInstructions

41.2.103 LOO

Limit on Open - Instructs trader to execute the order at the opening price provided that the opening price is at or within the limit specified.

Type: Boolean

Used in components: handlingInstructions

41.2.104 M

Midpoint Peg

Type: Boolean

Used in components: handlingInstructions

41.2.105 MAC

Market at Close. Instructs the trader to execute the order at the closing inside quote price of regular market hours.

Type: Boolean

Used in components: handlingInstructions

41.2.106 manualFlag

Type: Boolean

Allowed values in manualFlagCodeSet:

Code	Name	Description
true	ManualOrder	Event was received/handled manually.
false	NonManualOrder	Event was not received/handled manually.

Used in messages: NewOrder, NewQuote, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderFulfillment, OrderFulfillmentAmendment, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, OrderRouteSupplement, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, Trade

41.2.107 manualOrderID

Text(64)

Type: Text

Used in messages: NewOrder, OrderAccepted, OrderModified

41.2.108 manualOrderKeyDate

Type: Timestamp

Used in messages: NewOrder, OrderAccepted, OrderModified

41.2.109 MAO

Market at Open. Instructs the trader to execute the order at the opening inside quote price of regular market hours.

Type: Boolean

Used in components: handlingInstructions

41.2.110 marketCenterID

Type: String

Allowed values in marketCenterIDCodeSet:

Code	Name	Description
D	AlternativeDisplayFacility	FINRA Alternative Display Facility
DC	ChicagoTradeReportingFacility	FINRA/Nasdaq Chicago Trade Reporting Facility
DN	NYSETradeReportingFacility	FINRA/NYSE Trade Reporting Facility
L	NasdaqTradeReportingFacility	FINRA/Nasdaq Trade Reporting Facility
O	OTCReportingFacility	OTC Reporting Facility
A	NYSEMKT	NYSE MKT
B	NasdaqBX	Nasdaq BX
BF	BostonSecurityTokenExchange	Boston Security Token Exchange
C	NYSENational	NYSE National
F	NonUSExchange	Non-US Exchange

Code	Name	Description
H	MIAXPEARLEquities	MIAX PEARL Equities
I	InternationalSecuritiesExchange	International Securities Exchange
J	CboeEDGAExchange	Cboe EDGA Exchange
K	CboeEDGXExchange	Cboe EDGX Exchange
LT	LongTermStockExchange	Long Term Stock Exchange
M	NYSEChicagoStockExchange	NYSE Chicago Stock Exchange
N	NewYorkStockExchange	New York Stock Exchange
P	NYSEArca	NYSE Arca
Q	NasdaqStockMarket	The Nasdaq Stock Market
U	MembersExchange	Members Exchange
V	InvestorsExchange	Investors Exchange
W	CboeStockExchange	Cboe Stock Exchange
X	NasdaqPSX	Nasdaq PSX
Y	CboeBYXExchange	Cboe BYX Exchange
Z	CboeBZXExchange	Cboe BZX Exchange
ARCAOP	NYSEArcaOptions	NYSE ARCA Options
AMEROP	NYSEAmericanOptions	NYSE American Options
BOX	BOXOptionsExchange	BOX Options Exchange
BZXOP	CboeBZXOptions	Cboe BZX Options Exchange
C2	CboeC2Options	Cboe C2 Options
CBOE	CboeExchange	Cboe Exchange
CHX	NYSECHX	NYSE CHX
EDGXOP	CboeEDGXOptions	Cboe EDGX Options
EMLD	MIAXEmerald	MIAX Emerald
GEMX	NasdaqGEMX	Nasdaq GEMX
ISE	NasdaqISE	Nasdaq ISE
MIAMI	MiamiInternationalSecuritiesExchange	Miami International Securities Exchange
MRX	NasdaqMRX	Nasdaq MRX
NOBO	NasdaqBXOptions	NASDAQ BX Options
NOM	NasdaqOptions	NASDAQ Options Market
PEARL	MIAXPEARL	MIAX PEARL
PHLX	NasdaqPHLXOptions	NASDAQ PHLX Options

Used in messages: Trade

41.2.111 MAX

OTC Link ATS Message MAX instruction. Reflects the maximum number of shares to be executed between selected market makers.

Type: Boolean

Used in components: handlingInstructions

41.2.112 minQty

Type: WholeQuantity

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, RouteModified

41.2.113 MOB

Midpoint or Better. Instructs the trader to execute at a trade price equal to the midpoint or better.

Type: Boolean

Used in components: handlingInstructions

41.2.114 MOC

Market on Close. Instructs the trader to execute the order at the closing last sale price of regular market hours.

Type: Boolean

Used in components: handlingInstructions

41.2.115 MOO

Market on Open. Instructs the trader to execute the order at the opening print price of regular market hours.

Type: Boolean

Used in components: handlingInstructions

41.2.116 mpStatusCode

Type: String

Allowed values in mpStatusCodeCodeSet:

Code	Name	Description
O	Open	Open
C	Close	Close

Used in messages: QuoteStatus

41.2.117 MRP

Merger Related Transfer Position

Type: Boolean

Used in components: handlingInstructions

41.2.118 MTL

Market to Limit. An order that is sent in as a market order to execute at the current best price. If the entire order does not immediately execute at the market price, the remainder of the order is resubmitted as a limit order with the limit price set to the price at which the original order executed.

Type: Boolean

Used in components: handlingInstructions

41.2.119 multiLegInd

Type: Boolean

Allowed values in multiLegIndCodeSet:

Code	Name	Description
true	MultiLegOrder	The immediately preceding event in the order life cycle is a Multi-Leg order event.
false	NonMultiLegOrder	The immediately preceding event in the order life cycle is not a Multi-Leg order event.

Used in messages: ChildOrder, OrderInternalRouteAccepted, OrderRoute, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, Trade, TradeSupplement

41.2.120 NAV

Net Asset Value. Order was received or originated with instructions to execute at a Net Asset Value.

Type: Boolean

Used in components: handlingInstructions

41.2.121 nbboSource

Type: String

Allowed values in nbboSourceCodeSet:

Code	Name	Description
D	Direct	Direct
S	SIP	SIP
H	Hybrid	NBBO Source of Hybrid is used in instances where the firm uses a combination of Direct and SIP feeds as its NBBO Source.
NA	NotApplicable	Not applicable

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified, Trade

41.2.122 nbboTimestamp

Type: Timestamp

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified, Trade

41.2.123 nbbPrice

Type: Price

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified, Trade

41.2.124 nbbQty

Type: WholeQuantity

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified, Trade

41.2.125 nboPrice

Type: Price

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified, Trade

41.2.126 nboQty

Type: WholeQuantity

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified, Trade

41.2.127 NCTR

OTC Link ATS No Counter. Indicates if an OTC Link ATS message cannot be countered with an inferior price.

Type: Boolean

Used in components: handlingInstructions

41.2.128 ND

Delivery Instructions: Next Day – equity trade settles on next trade date. Not applicable to options.

Type: Boolean

Used in components: handlingInstructions

41.2.129 negotiatedTradeFlag

Type: Boolean

Allowed values in negotiatedTradeFlagCodeSet:

Code	Name	Description
true	NegotiatedTrade	Indicates the trade is a result of a negotiation.
false	NonNegotiatedTrade	Indicates the trade is not the result of a negotiation.

Used in messages: NewOrder

41.2.130 netPrice

Type: Price

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, RouteModified

41.2.131 newOrderFDID

Text(40)

Type: Text

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.132 NH

Not Held

Type: Boolean

Used in components: handlingInstructions

41.2.133 NoOrderIDs

Type: NumInGroup

Used in groups: aggregatedOrders, buyDetails, clientDetails, firmDetails, sellDetails

41.2.134 OCP

OTC Link ATS instruction to cancel after partial execution.

Type: Boolean

Used in components: handlingInstructions

41.2.135 OFF

Price includes offset

Type: Boolean

Used in components: handlingInstructions

41.2.136 onlyOneQuoteFlag

Type: Boolean

Allowed values in onlyOneQuoteFlagCodeSet:

Code	Name	Description
true	OnlyOneQuoteAllowed	System allows only one quote.
false	MultipleQuotesAllowed	System allows multiple quotes.

Used in messages: NewQuote, QuoteReceived

41.2.137 OPO

Opt Out of Locked Market

Type: Boolean

Used in components: handlingInstructions

41.2.138 OPT

Options Related Trade. Price or size of a cash order is contingent upon a related option trade Refer to CAT FAQ K5 for additional information.

Type: Boolean

Used in components: handlingInstructions

41.2.139 orderID

Text(64)

Type: Text

Used in groups: aggregatedOrders, buyDetails, clientDetails, firmDetails, sellDetails

Used in messages: ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement

41.2.140 orderKeyDate

Type: Timestamp

Used in groups: aggregatedOrders, buyDetails, clientDetails, firmDetails, sellDetails

Used in messages: ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement

41.2.141 orderType

Type: String

Allowed values in orderTypeCodeSet:

Code	Name	Description
CAB	Cabinet	Cabinet order
LMT	Limit	Limit order
MKT	Market	Market order

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderEffective, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, RouteModified

41.2.142 originatingIMID

Type: CATReporterIMID

Used in groups: aggregatedOrders, buyDetails, clientDetails, firmDetails, sellDetails

Used in messages: ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrderSupplement, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderFulfillmentAmendment, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, QuoteCancelled, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement

41.2.143 OVD

Over the Day. Requires that a trader break up an order into several partial executions. The customer may specify the number of executions.

Type: Boolean

Used in components: handlingInstructions

41.2.144 P

Market Peg

Type: Boolean

Used in components: handlingInstructions

41.2.145 pairedOrderID

Text(64)

Type: Text

Used in messages: OrderAccepted, OrderRoute

41.2.146 parentOrderID

Text(64)

Type: Text

Used in messages: ChildOrder, OrderInternalRouteAccepted

41.2.147 parentOrderKeyDate

Type: Timestamp

Used in messages: ChildOrder, OrderInternalRouteAccepted

41.2.148 PBG

Price Based on Greeks - Indicates that the limit price is to be determined by Greeks or other formula based on market conditions.

Type: Boolean

Used in components: handlingInstructions

41.2.149 PCS

Position Compression Service – Indicates that the order is to be executed through an exchange position compression service.

Type: Boolean

Used in components: handlingInstructions

41.2.150 PEG

Indicates that the limit price is to be determined by a specific market price and/or volume factor or that the limit price should be determined pursuant to a specific formula.

Type: Boolean

Used in components: handlingInstructions

41.2.151 price

Type: Price

Used in messages: AmendedAllocation, ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, PostTradeAllocation, RouteModified, Trade

41.2.152 priorAllocationID

Text(64)

Type: Text

Used in messages: AmendedAllocation

41.2.153 priorAllocationKeyDate

Type: Timestamp

Used in messages: AmendedAllocation

41.2.154 priorDeskOrderID

Text(64)

Type: Text

Used in messages: OrderInternalRouteModified

41.2.155 priorFillKeyDate

Type: Timestamp

Used in messages: OrderFulfillmentAmendment

41.2.156 priorFulfillmentID

Text(64)

Type: Text

Used in messages: OrderFulfillmentAmendment

41.2.157 priorOrderID

Text(64)

Type: Text

Used in messages: ChildOrderModified, OrderAdjusted, OrderEffective, OrderInternalRouteModified, OrderModified

41.2.158 priorOrderKeyDate

Type: Timestamp

Used in messages: ChildOrderModified, OrderAdjusted, OrderEffective, OrderInternalRouteModified, OrderModified

41.2.159 priorQuoteID

Text(64)

Type: Text

Used in messages: QuoteModified

41.2.160 priorQuoteKeyDate

Type: Timestamp

Used in messages: QuoteModified

41.2.161 priorRoutedOrderID

Text(64)

Type: Text

Used in messages: RouteModified

41.2.162 QCC

Route was related to an order that was sent as a Qualified Contingent Cross.

Type: Boolean

Used in components: handlingInstructions

41.2.163 quantity

Type: RealQuantity

Used in groups: aggregatedOrders, buyDetails, firmDetails, sellDetails

Used in messages: AmendedAllocation, ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, PostTradeAllocation, RouteModified, Trade

41.2.164 quoteID

Text(64)

Type: Text

Used in messages: NewQuote, NewQuoteSupplement, OrderRoute, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RoutedQuote, RoutedQuoteSupplement

41.2.165 quoteKeyDate

Type: Timestamp

Used in messages: NewQuote, NewQuoteSupplement, OrderRoute, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RoutedQuote, RoutedQuoteSupplement

41.2.166 quoteRejectedFlag

Type: Boolean

Allowed values in quoteRejectedFlagCodeSet:

Code	Name	Description
true	QuoteRejectedOrAbandoned	Quote was rejected or no response was received from the destination.
false	QuoteNotRejected	Quote was not rejected by the destination.

Used in messages: RoutedQuote, RoutedQuoteSupplement

41.2.167 quoteWantedInd

Type: String

Allowed values in quoteWantedIndCodeSet:

Code	Name	Description
A	AskWanted	Ask wanted
B	BidWanted	Bid wanted

Used in messages: QuoteReceived

41.2.168 R

Primary Peg

Type: Boolean

Used in components: handlingInstructions

41.2.169 RAR

Routed as Received. For orders routed without any changes to the handling instructions, reporters may use this code to indicate that the handling instructions are equal to the received order.

Type: Boolean

Used in components: handlingInstructions

41.2.170 receivedQuoteID

Text(64)

Type: Text

Used in messages: QuoteReceived

41.2.171 receiverIMID

Type: IndustryMemberID

Used in messages: OrderAccepted, OrderModificationRequest, OrderModified, QuoteReceived

41.2.172 receivingDeskType

Type: String

Allowed values in receivingDeskTypeCodeSet:

Code	Name	Description
A	Agency	Agency
AR	Arbitrage	Arbitrage
B	BlockTrading	Block trading
C	ConvertibleDesk	Convertible desk
CR	CentralRiskBooks	Central risk book
D	Derivatives	Derivatives
EC	EquityCapitalMarkets	Equity capital markets
FB	FloorBroker	Floor broker
IN	International	International
IS	Institutional	Institutional
O	Other	Other
PF	PreferredTrading	Preferred trading
PR	Proprietary	Proprietary
PT	ProgramTrading	Program trading
S	Sales	Sales
SW	Swaps	Swaps
T	TradingDesk	Trading desk
TR	Treasury	Treasury

Code	Name	Description

Used in messages: OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified

41.2.173 reportingExceptionCode

Type: String

Allowed values in reportingExceptionCodeCodeSet:

Code	Name	Description
C	IndustryMemberOnContraSide	Industry Member was the contra side of the trade report for a trade which was reported to a TRF/ORF/ADF via a QSR or AGU.
F	ReportedOnFormT	Reported on Form T pursuant to FINRA Trade Reporting Rules.
N	ReportedByCounterparty	Trade was executed by a non-FINRA member and reported to the TRF by the FINRA member counterparty.
P	IntraFirmOrder	Intra–firm order where there is no change in beneficial ownership.

Used in messages: Trade

41.2.174 representativeInd

Type: String

Allowed values in representativeIndCodeSet:

Code	Name	Description
Y	RepresentativeOrder	Representative order, linkage required
YE	RepresentativeEligible	Representative eligible - Order eligible for customer/client fills via an unlinked system (unlinked OMS-EMS or position fill workflow). All Industry Members will be required to provide representative order linkages to unlinked OMS/EMS and position fill scenarios no later than July 31, 2024 due to the expiry of the exemptive relief granted by the SEC on July 8, 2022.

Code	Name	Description
YP	RepresentativeOrderPricingGuarantee	Representative order, pricing guarantee, no linkage required. All Industry Members will be required to provide representative order linkages to unlinked OMS/EMS and position fill scenarios no later than July 31, 2024 due to the expiry of the exemptive relief granted by the SEC on July 8, 2022.
YS	RepresentativeOrderWithSupplementEvent	Representative order, linkage required; details in supplement event
N	NonRepresentativeOrder	Not a representative order, linkage is not applicable

Used in messages: NewOrder, OrderModified

41.2.175 representativeQuoteInd

Type: String

Allowed values in representativeQuoteIndCodeSet:

Code	Name	Description
A	Ask	Ask
B	Bid	Bid
C	CombinedQuote	Combined Quote containing Ask and Bid
N	Neither	Neither
S	RepresentativeQuoteWithSupplementEvent	Details in supplement event

Used in messages: NewQuote, NewQuoteSupplement

41.2.176 requestTimestamp

Type: Timestamp

Used in messages: OrderCancelled, OrderInternalRouteCancelled, OrderInternalRouteModified, OrderModified

41.2.177 reservedForFutureUse

Text(0)

Type: Text

Used in groups: buyDetails, sellDetails

Used in messages: ChildOrderCancelled, OrderEffective, OrderModificationRequest, OrderModified, QuoteCancelled

41.2.178 reservedForFutureUse1

Text(0)

Type: Text

Used in messages: OrderModificationRequest, OrderModified

41.2.179 reservedForFutureUse2

Text(0)

Type: Text

Used in messages: OrderModificationRequest, OrderModified

41.2.180 reservedForFutureUse3

Text(0)

Type: Text

Used in messages: OrderModificationRequest

41.2.181 retiredFieldPosition

Text(0)

Type: Text

Used in groups: buyDetails, clientDetails, firmDetails, sellDetails

Used in messages: AmendedAllocation, NewQuote, OrderInternalRouteModificationRequest, Post-TradeAllocation, QuoteCancelled, QuoteReceived, RouteCancelled, RouteModified, Trade

41.2.182 retiredFieldPosition1

Text(0)

Type: Text

Used in messages: AmendedAllocation, NewQuote, PostTradeAllocation, QuoteReceived, Trade

41.2.183 retiredFieldPosition2

Text(0)

Type: Text

Used in messages: NewQuote, QuoteReceived, Trade

41.2.184 retiredFieldPosition3

Text(0)

Type: Text

Used in messages: NewQuote

41.2.185 retiredFieldPosition4

Text(0)

Type: Text

Used in messages: NewQuote

41.2.186 retiredFieldPosition5

Text(0)

Type: Text

Used in messages: NewQuote

41.2.187 retiredFieldPosition6

Text(0)

Type: Text

Used in messages: NewQuote

41.2.188 RFQID

Text(64)

Type: Text

Used in messages: NewOrder

41.2.189 RLO

Retail Liquidity Order. Order is routed to an exchange marked as a retail order.

Type: Boolean

Used in components: handlingInstructions

41.2.190 routedOrderID

Text(64)

Type: Text

Used in messages: OrderAccepted, OrderModified, OrderRoute, OrderRouteSupplement, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement

41.2.191 routedQuoteID

Text(64)

Type: Text

Used in messages: RoutedQuote, RoutedQuoteSupplement

41.2.192 routeRejectedFlag

Type: Boolean

Allowed values in routeRejectedFlagCodeSet:

Code	Name	Description
true	RouteRejectedOrAbandoned	Routed order was rejected or no response was received from the destination.
false	RouteNotRejected	Routed order not rejected by the destination.

Used in messages: OrderRoute, OrderRouteSupplement, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement

41.2.193 RSV

Reserve Size Order. Required for an order for which a customer has authorized the public display of part of the full size of the order with the remainder held in reserve on an undisplayed basis to be displayed in whole or in part as the displayed part is executed.

Type: Boolean

Used in components: handlingInstructions

41.2.194 SCL

Scale. Requires partial executions that are not more than a specified price increment apart.

Type: Boolean

Used in components: handlingInstructions

41.2.195 sellDetails

Captures the Order Key and additional information for the Order associated with the buy or sell side of a Trade Event.

Name	Mult.	Type	Description
NoOrderIDs	[1..1]	NumInGroup	Repeating group below should contain unique combinations of orderKeyDate and either orderID or firmDesignatedID.
orderKeyDate	[0..1]	Timestamp	Required if orderID is populated. The orderKeyDate of the order on this side.
orderID	[0..1]	Text	The order ID of the order on this side. When firmDesignatedID is populated, orderID must be blank. When orderID is populated, firmDesignatedID must be blank.
side	[1..1]	CodeSet	The side of the trade.
reservedForFutureUse	[0..1]	Text	Field is Reserved for Future Use and must remain blank.
retiredFieldPosition	[0..1]	Text	Field position is retired and must remain blank.
quantity	[0..1]	RealQuantity	The execution quantity associated with this orderID.
originatingIMID	[0..1]	CATReporterIMID	An identifier used in instances of a merger or acquisition where the originating firm had open limit orders on its books that will be executed or otherwise resolved under the surviving firm. Must be provided to support linkage to an event that was reported with a different CATReporterIMID.
firmDesignatedID	[0..1]	Text	Applicable to internalized trades as described in Section 4.11 Trade. Refer to Appendix G: Data Dictionary for definition and guidance for populating this field. When firmDesignatedID is populated, orderID must be blank. When orderID is populated, firmDesignatedID must be blank.
accountHolderType	[0..1]	CodeSet	Required if firmDesignatedID is populated. Represents the type of account against which a customer/client order is being filled.

Used in messages: Trade, TradeSupplement

41.2.196 senderIMID

IndustryMemberID/ExchangeID

Type: String

Used in messages: OrderAccepted, OrderModificationRequest, OrderModified, OrderRoute, OrderRouteSupplement, QuoteReceived, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement

41.2.197 senderType

Type: String

Allowed values in senderTypeCodeSet:

Code	Name	Description
E	Exchange	Exchange
F	IndustryMember	Industry Member
O	ForeignOTCEquity	OTC Equity symbol in a foreign security was sent by another Industry Member, who may not have a CAT reporting obligation

Used in messages: OrderAccepted, OrderModificationRequest, OrderModified

41.2.198 seqNum

Alphanumeric(40)

Type: Alphanumeric

Used in messages: ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewQuote, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderModificationRequest, OrderModified, OrderRoute, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteModified, RoutedQuote, Trade

41.2.199 session

Text(40)

Type: Text

Used in messages: OrderRoute, OrderRouteSupplement, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement

41.2.200 settlementDate

Type: Date

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.201 side

Type: String

Allowed values in sideCodeSet:

Code	Name	Description
B	Buy	Buy
SL	SellLong	Sell long
SS	ShortSale	Short sale
SX	ShortSaleExempt	Short sale exempt

Used in groups: buyDetails, clientDetails, firmDetails, sellDetails

Used in messages: AmendedAllocation, ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, OrderAccepted, OrderEffective, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, PostTradeAllocation, RouteModified

41.2.202 sideDetailsInd

Type: String

Allowed values in sideDetailsIndCodeSet:

Code	Name	Description
BUY	Buy	The Trade event is one sided, and the reporter is on the Buy side of the trade. Only the buyDetails are populated.
SELL	Sell	The Trade event is one sided, and the reporter is on the Sell side of the trade. Only the sellDetails are populated.
NA	NotApplicable	Not Applicable – the Trade event is not one sided.

Used in messages: Trade

41.2.203 SLD

Slide. Order is routed to an exchange or ATS with an instruction to adjust the limit price to prevent a locked or crossed market.

Type: Boolean

Used in components: handlingInstructions

41.2.204 SLL

Strategy Legs Later. Indicates that the multi-leg strategy order contains multiple option legs, where at least one leg is known and the receiving party determines one or more of the leg(s).

Type: Boolean

Used in components: handlingInstructions

41.2.205 SLQ

Stop Limit on Quote. An order that is triggered by a quotation at which point the stopped order becomes a limit order.

Type: Boolean

Used in components: handlingInstructions

41.2.206 SLR

Delivery Instructions: Seller's Option - trade settles on the date determined by a seller.

Type: Boolean

Used in components: handlingInstructions

41.2.207 solicitationFlag

Type: Boolean

Allowed values in solicitationFlagCodeSet:

Code	Name	Description
true	OrderWasSolicited	Event was received or originated as the result of a response to an RFQ or other solicitation process.
false	OrderWasNotSolicited	Event was not received or originated as the result of a response to an RFQ or other solicitation process.

Used in messages: NewOrder, OrderAccepted

41.2.208 SOQ

Stop on Quote. An order that is triggered by a quotation at which point the stopped order becomes a market order.

Type: Boolean

Used in components: handlingInstructions

41.2.209 STOP

Stop Price - requires a Numeric value representing the stop price (e.g., STOP=17.95)

Type: Price

Used in components: handlingInstructions

41.2.210 STOPF

Stop Formula – exact stop price is unknown because it is either based on an underlying condition or will be determined by the destination venue.

Type: Boolean

Used in components: handlingInstructions

41.2.211 STP

Self Trade Prevention TS Trailing Stop

Type: Boolean

Used in components: handlingInstructions

41.2.212 SW

Stop Stock Transaction – Any transaction resulting from an order for which a member and another party agree that the order will be executed at a Stop Stock Price or better. Requires a numeric value representing the agreed stop price.

Type: Price

Used in components: handlingInstructions

41.2.213 SWQ

Stop Stock Quantity - requires a Numeric value representing the quantity of shares of a stop stock order being stopped if the entire shares quantity of the order is not being stopped (e.g., SWQ=500). When SWQ is populated, SW must also be populated.

Type: WholeQuantity

Used in components: handlingInstructions

41.2.214 symbol

Type: Symbol

Used in messages: AmendedAllocation, ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, NewQuote, NewQuoteSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, PostTradeAllocation, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement, Trade, TradeSupplement

41.2.215 tapeTradeID

Text(40)

Type: Text

Used in messages: Trade

41.2.216 timeInForce

Specifies the Time in Force for an order.

Name	Mult.	Type	Description
DAY	[0..1]	Date	Day Order – Requires the expiration date which must be equal to Event Date or Event Date plus one Trading Day.
GFD	[0..1]	Unsigned	OTC Link ATS message Good for Duration – Requires the duration in the number of whole seconds. Only Applicable to order events representing OTC Link ATS messages.
GTC	[0..1]	Boolean	Good till Cancelled
GTD	[0..1]	Date	Good till Date – Requires the expiration date.
GTM	[0..1]	Boolean	Good this Month – Valid until last business day of the month in which the order originated.
GTT	[0..1]	Timestamp	Good till Time – Requires the expiration timestamp.
GTX	[0..1]	Date	Good till Crossing – Requires the expiration date which must be equal to Event Date or Event Date plus one Trading Day.
IOC	[0..1]	Boolean	Immediate or Cancel
IOR	[0..1]	Boolean	Immediate or Return – Only applicable to options floor brokers.

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, RouteModified

41.2.217 TMO

The trigger time of the Time Managed Order (e.g. the specific date and time that an order becomes a market or limit price order) - requires a Timestamp value.

Type: Timestamp

Used in components: handlingInstructions

41.2.218 tradeDate

Type: Date

Used in messages: AmendedAllocation, PostTradeAllocation

41.2.219 tradeID

Text(64)

Type: Text

Used in messages: Trade, TradeSupplement

41.2.220 tradeKeyDate

Type: Timestamp

Used in messages: Trade, TradeSupplement

41.2.221 tradingSession

Type: String

Allowed values in tradingSessionCodeSet:

Code	Name	Description
FOR	ForeignMarketOnly	To be executed only on a Foreign Market
PRE	PreMarketOnly	Pre-Market Only
PREREG	PreMarketAndRegular	Pre-Market and Regular
REG	RegularOnly	Regular Only
REGPOST	RegularAndPostMarket	Regular and Post-Market
POST	PostMarketOnly	Post-Market Only
PREPOST	PreAndPostMarket	Pre-Market and Post-Market
ALL	AllSessions	Order can trade in any available session at the venue where it is sent. Refer to FAQ D32 for additional information.

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderEffective, OrderInternalRouteAccepted, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderRoute, RouteModified

41.2.222 triggerPrice

Type: Price

Used in messages: OrderEffective

41.2.223 TS

Trailing stop

Type: Boolean

Used in components: handlingInstructions

41.2.224 TTF

Tied to Fixed Income

Type: Boolean

Used in components: handlingInstructions

41.2.225 TTO

Tied to a product that is not CAT reportable and is not identified through any other handlingInstructions value.

Type: Boolean

Used in components: handlingInstructions

41.2.226 TTS

Tied to Stock

Type: Boolean

Used in components: handlingInstructions

41.2.227 TTSO

Tied to Simple Option

Type: Boolean

Used in components: handlingInstructions

41.2.228 TTU

Tied to Unlisted Option

Type: Boolean

Used in components: handlingInstructions

41.2.229 type

Type: MessageType

Allowed values in typeCodeSet:

Code	Name	Description
MENO	NewOrder	Reported when an Industry Member originates an order, receives a customer order, originates a bunched, representative or proprietary order, or receives an order from a non-reporting foreign entity.
MENOS	NewOrderSupplement	Supplement to the New Order event, used when the New Order event exceeds the maximum length allowed, or when the orders being represented are not captured in the New Order Event. Also used to provide an FDID once known if not available at time of reporting a MENO.
MEOR	OrderRoute	Reported when an Industry Member routes an order to another broker-dealer, exchange or ATS.
MEMR	RouteModified	Reported when an Industry Member modifies a route that was sent to another broker-dealer, exchange or ATS.
MECR	RouteCancelled	Reported when an Industry Member cancels a route that was sent to another broker-dealer, exchange or ATS.
MEORS	OrderRouteSupplement	Supplement to the Order Route event, optionally used to populate the routeRejectedFlag.
MEMRS	RouteModifiedSupplement	Supplement to the Route Modified event, optionally used to populate the routeRejectedFlag.

Code	Name	Description
MECRS	RouteCancelledSupplement	Supplement to the Route Cancelled event, optionally used to populate the routeRejectedFlag.
MEOA	OrderAccepted	Reported when an Industry Member, including an ATS, accepts a routed order that originated at another broker-dealer.
MEIR	OrderInternalRouteAccepted	Reported when an order moves within an Industry Member to another desk or other department.
MEIM	OrderInternalRouteModified	Reported when an Order Internal Route Accepted was modified.
MEIC	OrderInternalRouteCancelled	Reported when an Order Internal Route Accepted was cancelled.
MEIMR	OrderInternalRouteModificationRequest	Reported when a modification to an internal route was requested.
MEICR	OrderInternalRouteCancelRequest	Reported when the cancellation of an internal route was requested.
MECO	ChildOrder	Reported when an order is sliced within the desk or department it is being worked, and is assigned a new order identifier.
MECOM	ChildOrderModified	Reported when a Child Order is modified.
MECOC	ChildOrderCancelled	Reported when a Child Order is cancelled.
MEOM	OrderModified	Reported when changes to the Material Terms of an order are made, or an order is cancel/replaced.
MEOMS	OrderModifiedSupplement	Supplement to the Order Modified event, used when the Order Modified event exceeds the maximum length allowed, or when the orders being represented are not captured in the Order Modified event.
MEOMR	OrderModificationRequest	Reported when a request to modify an order is received.
MEOJ	OrderAdjusted	Used to report simple order modifications including changes to the price or quantity of the order.
MEOC	OrderCancelled	Reported when an Industry Member fully or partially cancels an order.
MEOCR	OrderCancelRequest	Reported when a request to cancel an order is received.
MENQ	NewQuote	Reported when quotations in equity Eligible Securities are originated that are ultimately sent to a quote display facility or quote driven ATS.
MENQS	NewQuoteSupplement	Supplement to the New Quote event, used when the number of Aggregated Orders included in the askAggregatedOrders or bidAggregatedOrders fields cause the New Quote event to exceed the maximum allowed message length, or when the orders being represented are not captured in the New Quote event.

Code	Name	Description
MERQ	RoutedQuote	Reported when quotations in equity Eligible Securities are sent to a quote display facility or quote driven ATS.
MERQS	RoutedQuoteSupplement	Supplement to the Routed Quote event, used when reporting in scenarios where a quote route is rejected by the venue to which it was routed, and the Industry Member chooses to report the quoteRejectedFlag in this separate Routed Quote Supplement event.
MEQR	QuoteReceived	Reported when a quote is received by an Industry Member.
MEQC	QuoteCancelled	Reported when a quote is cancelled.
MEQM	QuoteModified	Reported when a quote is modified and the venue supports more than one quote per symbol for an Industry Member at one time.
MEQS	QuoteStatus	Reported when the status of a quote is changed.
MEOT	Trade	Reported by the executing venue where the trade occurred, with details associated with each side of the trade.
MEOTS	TradeSupplement	Reported when there is more than one order associated with one side of a trade.
MEOF	OrderFulfillment	Reported when the execution of a customer/client order is not required to be reported for public dissemination. The event includes details associated with the customer/client side and firm side.
MEOFS	OrderFulfillmentSupplement	Reported when there is more than one representative proprietary order associated with the fill of a customer/client order.
MEFA	OrderFulfillmentAmendment	Reports the amendment of a previously reported fulfillment, including the full restatement of the event with applicable changes represented.
MEPA	PostTradeAllocation	Reported when executed shares are allocated to end customer accounts during post-trade processing.
MEAA	AmendedAllocation	Reported when an amendment occurs to a previously reported post- trade allocation.
MEOE	OrderEffective	Reported when an order or an underlying condition of an order becomes effective.
T1	GenericMessage	The generic message is for testing purposes only.

Used in messages: AmendedAllocation, ChildOrder, ChildOrderCancelled, ChildOrderModified, NewOrder, NewOrderSupplement, NewQuote, NewQuoteSupplement, OrderAccepted, OrderAdjusted, OrderCancelRequest, OrderCancelled, OrderEffective, OrderFulfillment, OrderFulfillmentAmendment, OrderFulfillmentSupplement, OrderInternalRouteAccepted, OrderInternalRouteCancelRequest, OrderInternalRouteCancelled, OrderInternalRouteModificationRequest, OrderInternalRouteModified, OrderModificationRequest, OrderModified, OrderModifiedSupplement, OrderRoute, OrderRouteSupplement, PostTradeAllocation, QuoteCancelled, QuoteModified, QuoteReceived, QuoteStatus, RouteCancelled, RouteCancelledSupplement, RouteModified, RouteModifiedSupplement, RoutedQuote, RoutedQuoteSupplement, Trade, TradeSupplement

41.2.230 UNP

Unpriced Quote on an Order Driven Market – Applicable to orders received by Global OTC.

Type: Boolean

Used in components: handlingInstructions

41.2.231 unpricedInd

Type: Boolean

Allowed values in unpricedIndCodeSet:

Code	Name	Description
true	QuoteUnpriced	Quote is unpriced.
false	QuoteNotUnpriced	Quote is not unpriced.

Used in messages: NewQuote, QuoteModified, QuoteReceived, RoutedQuote

41.2.232 UNS

Unsolicited Quote on an Order Driven Market – Applicable to orders received by Global OTC.

Type: Boolean

Used in components: handlingInstructions

41.2.233 unsolicitedInd

Type: String

Allowed values in unsolicitedIndCodeSet:

Code	Name	Description
U	UnsolicitedBidAndAsk	Unsolicited Bid and Ask
A	UnsolicitedAsk	Unsolicited Ask
B	UnsolicitedBid	Unsolicited Bid
N	NotUnsolicited	Not Unsolicited

Used in messages: NewQuote, QuoteModified, QuoteReceived

41.2.234 WDP

With Discretion Price - Discretion on Limit Price Within a Specified Range.

Type: Boolean

Used in components: handlingInstructions

41.2.235 workingPrice

Type: Price

Used in messages: ChildOrder, ChildOrderModified, NewOrder, OrderAccepted, OrderAdjusted, OrderEffective, OrderModificationRequest, OrderModified

41.2.236 WRK

Work. Leaves the time of execution to the trader's discretion either full execution or partial executions are accepted.

Type: Boolean

Used in components: handlingInstructions